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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/11/2022 TO 02/11/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	2025	03/11/2022		Bond Future	165.0555	165.0555	165.5768	165.5768	0.316	0.0000	0.0000	1,124
2022/11/02	2025	02/02/2023		Bond Future	166.4253	166.4253	166.9452	166.9452	0.312	0.0000	0.0000	6,088
2022/11/02	2025	04/05/2023		Bond Future	169.8457	169.8457	170.3718	170.3718	0.310	0.0000	0.0000	0
2022/11/02	2025	03/08/2023		Bond Future	171.6822	171.6822	172.2197	172.2197	0.313	0.0000	0.0000	0
2022/11/02	2025	02/11/2023		Bond Future	175.3165	175.3165	175.8651	175.8651	0.313	0.0000	0.0000	0
2022/11/02	2029	03/11/2022		Bond Future	117.7956	117.7956	119.4737	119.4737	1.425	0.0000	0.0000	598
2022/11/02	2029	02/02/2023		Bond Future	119.9886	119.9886	121.6897	121.6897	1.418	0.0000	0.0000	1,392

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	2029	04/05/2023			Bond Future	121.1613	121.1613	122.8949	122.8949	1.431	0.0000	0.0000	0
2022/11/02	2029	03/08/2023			Bond Future	123.7157	123.7157	125.4846	125.4846	1.430	0.0000	0.0000	0
2022/11/02	2029	02/11/2023			Bond Future	125.0068	125.0068	126.8148	126.8148	1.446	0.0000	0.0000	0
2022/11/02	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/02	2030	03/11/2022	9.70	Put	Bond Future	5,046.1400	5.0461	4,701.4200	4.7014	(6.831)	0	0	0
2022/11/02	2030	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2030	03/11/2022	10.10	Put	Bond Future	3,141.0400	3.1410	2,796.3200	2.7963	(10.975)	0	0	0
2022/11/02	2030	03/11/2022	10.20	Put	Bond Future	2,672.6600	2.6727	2,327.9400	2.3279	(12.898)	0	0	0
2022/11/02	2030	03/11/2022			Bond Future	10.7837	88.4160	10.7071	88.7607	(0.710)	0.0000	0.0000	45,334
2022/11/02	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2030	03/11/2022	10.08	Put	Bond Future	3,235.0900	3.2351	2,890.3700	2.8904	(10.656)	0	0	0
2022/11/02	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2030	03/11/2022	10.09	Put	Bond Future	3,188.0500	3.1881	2,843.3300	2.8433	(10.813)	0	0	0
2022/11/02	2030	03/11/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/02	2030	03/11/2022	11.57	Call	Bond Future	3,440.5700	3.4406	3,785.2900	3.7853	10.019	0	0	0
2022/11/02	2030	03/11/2022	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/02	2030	02/02/2023	11.16	Put	Bond Future	1,451.7000	1.4517	1,305.0100	1.3050	(10.105)	0	0	388
2022/11/02	2030	02/02/2023	11.35	Call	Bond Future	2,900.4000	2.9004	3,120.7300	3.1207	7.597	0	0	5,000
2022/11/02	2030	02/02/2023	11.35	Put	Bond Future	1,158.4600	1.1585	1,033.8700	1.0339	(10.755)	0	0	0
2022/11/02	2030	02/02/2023	9.99	Call	Bond Future	440.7700	0.4408	500.8000	0.5008	13.619	0	0	0
2022/11/02	2030	02/02/2023	10.00	Call	Bond Future	447.7600	0.4478	508.6200	0.5086	13.592	0	0	0
2022/11/02	2030	02/02/2023	10.01	Put	Bond Future	4,646.7700	4.6468	4,363.6000	4.3636	(6.094)	0	0	0
2022/11/02	2030	02/02/2023	9.80	Call	Bond Future	324.2100	0.3242	370.1900	0.3702	14.182	0	0	0
2022/11/02	2030	02/02/2023	9.94	Put	Bond Future	4,922.2000	4.9222	4,633.3400	4.6333	(5.869)	0	0	102
2022/11/02	2030	02/02/2023	9.20	Call	Bond Future	113.5900	0.1136	131.4200	0.1314	15.697	0	0	0
2022/11/02	2030	02/02/2023	9.20	Put	Bond Future	8,148.5900	8.1486	7,821.5000	7.8215	(4.014)	0	0	0
2022/11/02	2030	02/02/2023	9.66	Call	Bond Future	256.4600	0.2565	293.8400	0.2938	14.575	0	0	0
2022/11/02	2030	02/02/2023	9.66	Put	Bond Future	6,083.5500	6.0836	5,776.0100	5.7760	(5.055)	0	0	102
2022/11/02	2030	02/02/2023	8.81	Put	Bond Future	10,009.6300	10.0096	9,673.1500	9.6732	(3.362)	0	0	0
2022/11/02	2030	02/02/2023	9.04	Call	Bond Future	84.3200	0.0843	97.8300	0.0978	16.022	0	0	0
2022/11/02	2030	02/02/2023	9.04	Put	Bond Future	8,902.9500	8.9029	8,571.5400	8.5715	(3.722)	0	0	0
2022/11/02	2030	02/02/2023	9.08	Put	Bond Future	8,712.8600	8.7129	8,382.4400	8.3824	(3.792)	0	0	0
2022/11/02	2030	02/02/2023			Bond Future	10.9444	86.0344	10.8653	86.3793	(0.722)	0.0000	0.0000	91,034
2022/11/02	2030	02/02/2023	11.55	Call	Bond Future	3,491.6100	3.4916	3,732.9600	3.7330	6.912	0	0	5,000
2022/11/02	2030	02/02/2023	11.55	Put	Bond Future	907.2700	0.9073	803.7000	0.8037	(11.416)	0	0	0
2022/11/02	2030	02/02/2023	11.12	Call	Bond Future	2,280.8500	2.2809	2,474.2000	2.4742	8.477	0	0	0
2022/11/02	2030	02/02/2023	11.12	Put	Bond Future	1,521.1400	1.5211	1,369.5700	1.3696	(9.964)	0	0	0
2022/11/02	2030	02/02/2023	11.16	Call	Bond Future	2,383.2800	2.3833	2,581.5100	2.5815	8.318	0	0	0
2022/11/02	2030	02/02/2023	9.99	Put	Bond Future	4,724.1300	4.7241	4,439.2400	4.4392	(6.031)	0	0	0
2022/11/02	2030	02/02/2023	10.00	Put	Bond Future	4,684.8600	4.6849	4,400.8000	4.4008	(6.063)	0	0	0
2022/11/02	2030	02/02/2023	10.01	Call	Bond Future	455.9100	0.4559	517.6600	0.5177	13.544	0	0	0
2022/11/02	2030	02/02/2023	9.80	Put	Bond Future	5,492.3400	5.4923	5,193.4000	5.1934	(5.443)	0	0	0
2022/11/02	2030	02/02/2023	9.83	Call	Bond Future	340.6400	0.3406	388.6600	0.3887	14.097	0	0	388
2022/11/02	2030	02/02/2023	9.83	Put	Bond Future	5,368.3400	5.3683	5,071.4400	5.0714	(5.531)	0	0	0
2022/11/02	2030	02/02/2023	9.94	Call	Bond Future	407.0600	0.4071	463.1200	0.4631	13.772	0	0	0
2022/11/02	2030	02/02/2023	9.79	Call	Bond Future	318.9200	0.3189	364.2400	0.3642	14.210	0	0	0
2022/11/02	2030	02/02/2023	9.79	Put	Bond Future	5,533.9200	5.5339	5,234.3200	5.2343	(5.414)	0	0	0

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2022/11/02	2030	02/02/2023	8.81	Call	Bond Future	50.0800	0.0501	58.5200	0.0585	16.853	0	0	102
2022/11/02	2030	02/02/2023	9.08	Call	Bond Future	90.9100	0.0909	105.4100	0.1054	15.950	0	0	388
2022/11/02	2030	04/05/2023	11.34	Call	Bond Future	3,214.2700	3.2143	3,413.4100	3.4134	6.195	0	0	0
2022/11/02	2030	04/05/2023	11.34	Put	Bond Future	2,135.8600	2.1359	1,985.4500	1.9854	(7.042)	0	0	150
2022/11/02	2030	04/05/2023	10.42	Call	Bond Future	1,362.5500	1.3625	1,478.5300	1.4785	8.512	0	0	479
2022/11/02	2030	04/05/2023	10.42	Put	Bond Future	4,218.4700	4.2185	3,984.9000	3.9849	(5.537)	0	0	0
2022/11/02	2030	04/05/2023	10.52	Call	Bond Future	1,512.7100	1.5127	1,637.5900	1.6376	8.255	0	0	0
2022/11/02	2030	04/05/2023	10.52	Put	Bond Future	3,929.9300	3.9299	3,705.2600	3.7053	(5.717)	0	0	0
2022/11/02	2030	04/05/2023	10.53	Call	Bond Future	1,529.0000	1.5290	1,654.7800	1.6548	8.226	0	0	0
2022/11/02	2030	04/05/2023	10.53	Put	Bond Future	3,902.5000	3.9025	3,678.7300	3.6787	(5.734)	0	0	0
2022/11/02	2030	04/05/2023	9.67	Call	Bond Future	592.6200	0.5926	653.0800	0.6531	10.202	0	0	479
2022/11/02	2030	04/05/2023	9.67	Put	Bond Future	6,828.0900	6.8281	6,539.0000	6.5390	(4.234)	0	0	0
2022/11/02	2030	04/05/2023	9.78	Call	Bond Future	668.6800	0.6687	735.6400	0.7356	10.014	0	0	388
2022/11/02	2030	04/05/2023	9.78	Put	Bond Future	6,398.4500	6.3985	6,115.8600	6.1159	(4.417)	0	0	0
2022/11/02	2030	04/05/2023	10.00	Call	Bond Future	845.3600	0.8454	926.7700	0.9268	9.630	0	0	1,080
2022/11/02	2030	04/05/2023	10.00	Put	Bond Future	5,574.1700	5.5742	5,306.0300	5.3060	(4.810)	0	0	0
2022/11/02	2030	04/05/2023	9.03	Call	Bond Future	281.3800	0.2814	312.9600	0.3130	11.223	0	0	388
2022/11/02	2030	04/05/2023	9.03	Put	Bond Future	9,529.8400	9.5298	9,211.8700	9.2119	(3.337)	0	0	0
2022/11/02	2030	04/05/2023	9.58	Put	Bond Future	7,187.9100	7.1879	6,893.8600	6.8939	(4.091)	0	0	0
2022/11/02	2030	04/05/2023			Bond Future	11.0825	87.7845	10.9999	88.1340	(0.745)	0.0000	0.0000	0
2022/11/02	2030	04/05/2023	12.57	Call	Bond Future	6,807.5000	6.8075	7,087.5800	7.0876	4.114	0	0	0
2022/11/02	2030	04/05/2023	12.57	Put	Bond Future	808.9600	0.8090	739.4900	0.7395	(8.588)	0	0	350
2022/11/02	2030	04/05/2023	11.62	Call	Bond Future	3,951.6000	3.9516	4,173.2900	4.1733	5.610	0	0	0
2022/11/02	2030	04/05/2023	11.62	Put	Bond Future	1,719.9200	1.7199	1,592.0600	1.5921	(7.434)	0	0	388
2022/11/02	2030	04/05/2023	12.04	Call	Bond Future	5,159.3200	5.1593	5,410.3400	5.4103	4.865	0	0	0
2022/11/02	2030	04/05/2023	12.04	Put	Bond Future	1,234.9200	1.2349	1,136.3900	1.1364	(7.979)	0	0	1,080
2022/11/02	2030	04/05/2023	12.50	Call	Bond Future	6,584.1500	6.5841	6,860.8700	6.8609	4.203	0	0	0
2022/11/02	2030	04/05/2023	12.50	Put	Bond Future	855.6700	0.8557	782.8400	0.7828	(8.511)	0	0	479
2022/11/02	2030	04/05/2023	10.54	Call	Bond Future	1,545.3800	1.5454	1,672.0800	1.6721	8.199	0	0	0
2022/11/02	2030	04/05/2023	10.54	Put	Bond Future	3,875.1900	3.8752	3,652.3400	3.6523	(5.751)	0	0	0
2022/11/02	2030	04/05/2023	10.65	Call	Bond Future	1,731.4200	1.7314	1,868.2100	1.8682	7.900	0	0	350
2022/11/02	2030	04/05/2023	10.65	Put	Bond Future	3,582.4300	3.5824	3,369.6700	3.3697	(5.939)	0	0	0
2022/11/02	2030	04/05/2023	9.58	Call	Bond Future	536.0600	0.5361	591.5600	0.5916	10.353	0	0	150
2022/11/02	2030	03/08/2023	12.89	Call	Bond Future	7,515.7100	7.5157	7,797.2500	7.7973	3.746	0	0	0
2022/11/02	2030	03/08/2023	12.89	Put	Bond Future	1,028.5100	1.0285	954.1500	0.9542	(7.230)	0	0	350
2022/11/02	2030	03/08/2023	11.34	Call	Bond Future	3,243.4400	3.2434	3,434.5200	3.4345	5.891	0	0	0
2022/11/02	2030	03/08/2023	11.34	Put	Bond Future	2,765.4500	2.7655	2,600.6300	2.6006	(5.960)	0	0	0
2022/11/02	2030	03/08/2023	11.35	Call	Bond Future	3,266.4500	3.2664	3,458.2900	3.4583	5.873	0	0	0
2022/11/02	2030	03/08/2023	11.36	Put	Bond Future	2,730.3900	2.7304	2,567.0800	2.5671	(5.981)	0	0	0
2022/11/02	2030	03/08/2023	10.40	Call	Bond Future	1,500.5200	1.5005	1,617.4100	1.6174	7.790	0	0	1,012
2022/11/02	2030	03/08/2023	10.65	Call	Bond Future	1,875.5400	1.8755	2,011.9500	2.0119	7.273	0	0	350
2022/11/02	2030	03/08/2023	10.65	Put	Bond Future	4,258.6200	4.2586	4,039.1300	4.0391	(5.154)	0	0	0
2022/11/02	2030	03/08/2023			Bond Future	11.2227	85.6087	11.1359	85.9646	(0.773)	0.0000	0.0000	0
2022/11/02	2030	03/08/2023	12.59	Call	Bond Future	6,613.1000	6.6131	6,881.4600	6.8815	4.058	0	0	0
2022/11/02	2030	03/08/2023	12.59	Put	Bond Future	1,245.7800	1.2458	1,158.2400	1.1582	(7.027)	0	0	1,012
2022/11/02	2030	03/08/2023	11.35	Put	Bond Future	2,747.8700	2.7479	2,583.8100	2.5838	(5.970)	0	0	0
2022/11/02	2030	03/08/2023	11.36	Call	Bond Future	3,289.5400	3.2895	3,482.1300	3.4821	5.855	0	0	0
2022/11/02	2030	03/08/2023	10.40	Put	Bond Future	4,950.1200	4.9501	4,711.1100	4.7111	(4.828)	0	0	0

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2022/11/02	2030	02/11/2023	10.81	Call	Bond Future	1,744.2300	1.7442	1,884.8300	1.8848	8.061	0	0	0
2022/11/02	2030	02/11/2023	10.81	Put	Bond Future	3,961.7400	3.9617	3,739.2400	3.7392	(5.616)	0	0	0
2022/11/02	2030	02/11/2023	10.80	Call	Bond Future	1,727.6300	1.7276	1,867.3600	1.8674	8.088	0	0	0
2022/11/02	2030	02/11/2023	10.80	Put	Bond Future	3,986.0800	3.9861	3,762.7100	3.7627	(5.604)	0	0	0
2022/11/02	2030	02/11/2023			Bond Future	11.3605	87.4032	11.2692	87.7663	(0.804)	0.0000	0.0000	0
2022/11/02	2030	02/11/2023	10.82	Call	Bond Future	1,760.9200	1.7609	1,902.3800	1.9024	8.033	0	0	0
2022/11/02	2030	02/11/2023	10.82	Put	Bond Future	3,937.5100	3.9375	3,715.8700	3.7159	(5.629)	0	0	0
2022/11/02	2032	03/11/2022	9.31	Put	Bond Future	10,706.6800	10.7067	10,321.6700	10.3217	(3.596)	0	0	0
2022/11/02	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/11/02	2032	03/11/2022	9.36	Put	Bond Future	10,412.0100	10.4120	10,027.0000	10.0270	(3.698)	0	0	0
2022/11/02	2032	03/11/2022	9.46	Put	Bond Future	9,826.3300	9.8263	9,441.3200	9.4413	(3.918)	0	0	0
2022/11/02	2032	03/11/2022	10.56	Put	Bond Future	3,692.6300	3.6926	3,307.6200	3.3076	(10.426)	0	0	180
2022/11/02	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/11/02	2032	03/11/2022	9.92	Put	Bond Future	7,193.6300	7.1936	6,808.6200	6.8086	(5.352)	0	0	0
2022/11/02	2032	03/11/2022	10.11	Put	Bond Future	6,135.0000	6.1350	5,749.9900	5.7500	(6.276)	0	0	454
2022/11/02	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2032	03/11/2022	10.16	Put	Bond Future	5,859.1600	5.8592	5,474.1500	5.4741	(6.571)	0	0	180
2022/11/02	2032	03/11/2022			Bond Future	11.2734	83.6193	11.1971	84.0043	(0.677)	0.0000	0.0000	111,779
2022/11/02	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/11/02	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/02	2032	03/11/2022	11.55	Call	Bond Future	1,388.1200	1.3881	1,760.0600	1.7601	26.795	0	0	0
2022/11/02	2032	03/11/2022	11.55	Put	Bond Future	13.2000	0.0132	0.1300	0.0001	(99.015)	0	0	500
2022/11/02	2032	03/11/2022	12.30	Call	Bond Future	4,952.2200	4.9522	5,337.2300	5.3372	7.774	0	0	0
2022/11/02	2032	03/11/2022	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/11/02	2032	03/11/2022	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2032	03/11/2022	10.66	Put	Bond Future	3,161.9900	3.1620	2,776.9800	2.7770	(12.176)	0	0	0
2022/11/02	2032	03/11/2022	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/11/02	2032	03/11/2022	10.67	Put	Bond Future	3,109.1700	3.1092	2,724.1600	2.7242	(12.383)	0	0	0
2022/11/02	2032	03/11/2022	11.45	Call	Bond Future	931.2300	0.9312	1,268.4000	1.2684	36.207	0	0	0
2022/11/02	2032	03/11/2022	11.45	Put	Bond Future	49.8700	0.0499	2.0300	0.0020	(95.929)	0	0	7,500
2022/11/02	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/11/02	2032	03/11/2022	10.21	Put	Bond Future	5,584.4400	5.5844	5,199.4300	5.1994	(6.894)	0	0	0
2022/11/02	2032	03/11/2022	10.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2032	03/11/2022	10.49	Put	Bond Future	4,066.6600	4.0667	3,681.6500	3.6817	(9.467)	0	0	454
2022/11/02	2032	03/11/2022	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2032	02/02/2023	11.69	Call	Bond Future	2,888.1500	2.8881	3,114.2300	3.1142	7.828	0	0	0
2022/11/02	2032	02/02/2023	11.69	Put	Bond Future	1,642.6800	1.6427	1,482.5000	1.4825	(9.751)	0	0	0
2022/11/02	2032	02/02/2023	10.40	Call	Bond Future	431.3600	0.4314	491.2600	0.4913	13.886	0	0	0
2022/11/02	2032	02/02/2023	10.40	Put	Bond Future	5,709.4700	5.7095	5,383.1100	5.3831	(5.716)	0	0	0
2022/11/02	2032	02/02/2023	10.50	Call	Bond Future	514.0200	0.5140	583.2900	0.5833	13.476	0	0	0
2022/11/02	2032	02/02/2023	10.50	Put	Bond Future	5,262.0500	5.2621	4,945.0600	4.9451	(6.024)	0	0	454
2022/11/02	2032	02/02/2023	10.67	Call	Bond Future	705.6600	0.7057	794.0300	0.7940	12.523	0	0	750
2022/11/02	2032	02/02/2023	10.67	Put	Bond Future	4,562.2600	4.5623	4,264.3700	4.2644	(6.529)	0	0	0
2022/11/02	2032	02/02/2023	10.22	Call	Bond Future	309.7300	0.3097	355.0100	0.3550	14.619	0	0	500
2022/11/02	2032	02/02/2023	10.22	Put	Bond Future	6,552.7500	6.5527	6,211.7700	6.2118	(5.204)	0	0	0
2022/11/02	2032	02/02/2023	9.47	Call	Bond Future	61.9500	0.0620	72.8400	0.0728	17.579	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	2032	02/02/2023	9.47	Put	Bond Future	10,479.3600	10.4794	10,103.9900	10.1040	(3.582)	0	0	0
2022/11/02	2032	02/02/2023	9.92	Call	Bond Future	170.3000	0.1703	197.2600	0.1973	15.831	0	0	750
2022/11/02	2032	02/02/2023	9.92	Put	Bond Future	8,052.8500	8.0528	7,693.5500	7.6936	(4.462)	0	0	0
2022/11/02	2032	02/02/2023			Bond Future	11.4333	85.1553	11.3547	85.5416	(0.687)	0.0000	0.0000	116,026
2022/11/02	2032	02/02/2023	11.84	Call	Bond Future	3,350.5200	3.3505	3,595.1100	3.5951	7.300	0	0	0
2022/11/02	2032	02/02/2023	11.84	Put	Bond Future	1,388.9900	1.3890	1,247.3200	1.2473	(10.199)	0	0	500
2022/11/02	2032	02/02/2023	12.75	Call	Bond Future	6,600.7000	6.6007	6,926.9800	6.9270	4.943	0	0	0
2022/11/02	2032	02/02/2023	12.75	Put	Bond Future	472.0200	0.4720	412.0400	0.4120	(12.707)	0	0	750
2022/11/02	2032	02/02/2023	10.38	Call	Bond Future	416.1500	0.4162	474.2800	0.4743	13.969	0	0	0
2022/11/02	2032	02/02/2023	10.38	Put	Bond Future	5,800.7800	5.8008	5,472.6500	5.4726	(5.657)	0	0	0
2022/11/02	2032	02/02/2023	10.39	Call	Bond Future	423.7500	0.4238	482.7700	0.4828	13.928	0	0	0
2022/11/02	2032	02/02/2023	10.39	Put	Bond Future	5,755.1000	5.7551	5,427.8600	5.4279	(5.686)	0	0	0
2022/11/02	2032	02/02/2023	10.16	Call	Bond Future	276.0700	0.2761	317.1000	0.3171	14.862	0	0	0
2022/11/02	2032	02/02/2023	10.16	Put	Bond Future	6,843.8400	6.8438	6,498.6100	6.4986	(5.044)	0	0	454
2022/11/02	2032	02/02/2023	9.31	Call	Bond Future	40.9400	0.0409	48.4300	0.0484	18.295	0	0	454
2022/11/02	2032	02/02/2023	9.31	Put	Bond Future	11,382.1000	11.3821	11,003.3300	11.0033	(3.328)	0	0	0
2022/11/02	2032	04/05/2023	10.89	Call	Bond Future	1,621.8400	1.6218	1,753.2900	1.7533	8.105	0	0	0
2022/11/02	2032	04/05/2023	10.89	Put	Bond Future	4,957.1400	4.9571	4,696.7400	4.6967	(5.253)	0	0	0
2022/11/02	2032	04/05/2023	11.37	Call	Bond Future	2,601.4800	2.6015	2,780.7800	2.7808	6.892	0	0	400
2022/11/02	2032	04/05/2023	13.43	Call	Bond Future	9,066.1100	9.0661	9,393.8400	9.3938	3.615	0	0	0
2022/11/02	2032	04/05/2023	13.43	Put	Bond Future	768.2000	0.7682	704.0800	0.7041	(8.347)	0	0	400
2022/11/02	2032	04/05/2023			Bond Future	11.5687	82.7241	11.4871	83.1159	(0.706)	0.0000	0.0000	66,368
2022/11/02	2032	04/05/2023	11.37	Put	Bond Future	3,559.7800	3.5598	3,347.2300	3.3472	(5.971)	0	0	0
2022/11/02	2032	04/05/2023	10.62	Call	Bond Future	1,200.4100	1.2004	1,306.4100	1.3064	8.830	0	0	400
2022/11/02	2032	04/05/2023	10.62	Put	Bond Future	5,912.4200	5.9124	5,626.5700	5.6266	(4.835)	0	0	0
2022/11/02	2032	04/05/2023	10.87	Call	Bond Future	1,587.9100	1.5879	1,717.4300	1.7174	8.157	0	0	0
2022/11/02	2032	04/05/2023	10.87	Put	Bond Future	5,024.1900	5.0242	4,761.8600	4.7619	(5.221)	0	0	0
2022/11/02	2032	04/05/2023	10.88	Call	Bond Future	1,604.8200	1.6048	1,735.3000	1.7353	8.131	0	0	0
2022/11/02	2032	04/05/2023	10.88	Put	Bond Future	4,990.5900	4.9906	4,729.2200	4.7292	(5.237)	0	0	0
2022/11/02	2032	03/08/2023	11.90	Call	Bond Future	4,021.0200	4.0210	4,242.6300	4.2426	5.511	0	0	5,000
2022/11/02	2032	03/08/2023	11.90	Put	Bond Future	3,095.3600	3.0954	2,917.8400	2.9178	(5.735)	0	0	0
2022/11/02	2032	03/08/2023	11.77	Call	Bond Future	3,679.6600	3.6797	3,890.5700	3.8906	5.732	0	0	0
2022/11/02	2032	03/08/2023	11.77	Put	Bond Future	3,355.5400	3.3555	3,167.3200	3.1673	(5.609)	0	0	0
2022/11/02	2032	03/08/2023			Bond Future	11.7005	84.4508	11.6154	84.8499	(0.727)	0.0000	0.0000	2,600
2022/11/02	2032	03/08/2023	11.75	Call	Bond Future	3,628.3600	3.6284	3,837.6000	3.8376	5.767	0	0	0
2022/11/02	2032	03/08/2023	11.75	Put	Bond Future	3,397.3100	3.3973	3,207.4200	3.2074	(5.589)	0	0	0
2022/11/02	2032	03/08/2023	11.76	Call	Bond Future	3,654.1200	3.6541	3,864.1900	3.8642	5.749	0	0	0
2022/11/02	2032	03/08/2023	11.76	Put	Bond Future	3,376.5200	3.3765	3,187.4600	3.1875	(5.599)	0	0	0
2022/11/02	2032	02/11/2023	11.24	Call	Bond Future	2,013.4500	2.0134	2,169.1600	2.1692	7.733	0	0	0
2022/11/02	2032	02/11/2023	11.24	Put	Bond Future	4,811.1400	4.8111	4,559.5500	4.5595	(5.229)	0	0	0
2022/11/02	2032	02/11/2023			Bond Future	11.8398	82.0596	11.7508	82.4669	(0.752)	0.0000	0.0000	0
2022/11/02	2032	02/11/2023	11.22	Call	Bond Future	1,977.4600	1.9775	2,131.3000	2.1313	7.780	0	0	0
2022/11/02	2032	02/11/2023	11.22	Put	Bond Future	4,870.6000	4.8706	4,617.1400	4.6171	(5.204)	0	0	0
2022/11/02	2032	02/11/2023	11.23	Call	Bond Future	1,995.4000	1.9954	2,150.1800	2.1502	7.757	0	0	0
2022/11/02	2032	02/11/2023	11.23	Put	Bond Future	4,840.8000	4.8408	4,588.2800	4.5883	(5.216)	0	0	0
2022/11/02	2033	03/11/2022			Bond Future	111.3484	111.3484	113.1755	113.1755	1.641	0.0000	0.0000	340
2022/11/02	2033	02/02/2023			Bond Future	113.4214	113.4214	115.2749	115.2749	1.634	0.0000	0.0000	7,279

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	2033	04/05/2023			Bond Future	114.3690	114.3690	116.2580	116.2580	1.652	0.0000	0.0000	0
2022/11/02	2033	03/08/2023			Bond Future	116.7800	116.7800	118.7076	118.7076	1.651	0.0000	0.0000	0
2022/11/02	2033	02/11/2023			Bond Future	117.8330	117.8330	119.8029	119.8029	1.672	0.0000	0.0000	0
2022/11/02	2037	03/11/2022	11.30	Put	Bond Future	2,974.2100	2.9742	2,573.1000	2.5731	(13.486)	0	0	0
2022/11/02	2037	03/11/2022	11.31	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/02	2037	03/11/2022	11.31	Put	Bond Future	2,914.6200	2.9146	2,513.4900	2.5135	(13.763)	0	0	0
2022/11/02	2037	03/11/2022	11.32	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/11/02	2037	03/11/2022			Bond Future	11.8128	79.7139	11.7419	80.1150	(0.600)	0.0000	0.0000	19,649
2022/11/02	2037	03/11/2022	11.30	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/02	2037	03/11/2022	11.32	Put	Bond Future	2,855.1000	2.8551	2,453.9500	2.4540	(14.050)	0	0	0
2022/11/02	2037	02/02/2023	11.97	Call	Bond Future	2,569.2300	2.5692	2,769.8200	2.7698	7.807	0	0	0
2022/11/02	2037	02/02/2023	11.03	Call	Bond Future	619.3500	0.6194	693.2400	0.6932	11.930	0	0	0
2022/11/02	2037	02/02/2023	11.03	Put	Bond Future	6,032.6100	6.0326	5,703.5500	5.7036	(5.455)	0	0	0
2022/11/02	2037	02/02/2023	11.04	Call	Bond Future	631.4900	0.6315	706.5000	0.7065	11.878	0	0	0
2022/11/02	2037	02/02/2023	11.04	Put	Bond Future	5,983.7100	5.9837	5,655.7700	5.6558	(5.481)	0	0	0
2022/11/02	2037	02/02/2023			Bond Future	11.9618	76.9221	11.8892	77.3251	(0.608)	0.0000	0.0000	129,164
2022/11/02	2037	02/02/2023	11.10	Call	Bond Future	708.0800	0.7081	789.9900	0.7900	11.568	0	0	636
2022/11/02	2037	02/02/2023	11.10	Put	Bond Future	5,695.4600	5.6955	5,374.4200	5.3744	(5.637)	0	0	0
2022/11/02	2037	02/02/2023	11.97	Put	Bond Future	2,524.2400	2.5242	2,321.8800	2.3219	(8.017)	0	0	636
2022/11/02	2037	02/02/2023	11.05	Call	Bond Future	643.9100	0.6439	720.0500	0.7200	11.825	0	0	0
2022/11/02	2037	02/02/2023	11.05	Put	Bond Future	5,935.1600	5.9352	5,608.3500	5.6084	(5.506)	0	0	0
2022/11/02	2037	04/05/2023	13.73	Put	Bond Future	1,152.0100	1.1520	1,069.9800	1.0700	(7.121)	0	0	400
2022/11/02	2037	04/05/2023	11.30	Call	Bond Future	1,730.7000	1.7307	1,858.7400	1.8587	7.398	0	0	0
2022/11/02	2037	04/05/2023	11.30	Put	Bond Future	6,215.0900	6.2151	5,934.2000	5.9342	(4.519)	0	0	0
2022/11/02	2037	04/05/2023	11.31	Call	Bond Future	1,749.7100	1.7497	1,878.7400	1.8787	7.374	0	0	0
2022/11/02	2037	04/05/2023	11.31	Put	Bond Future	6,175.1400	6.1751	5,895.2400	5.8952	(4.533)	0	0	0
2022/11/02	2037	04/05/2023	11.03	Put	Bond Future	7,365.7400	7.3657	7,058.9900	7.0590	(4.165)	0	0	0
2022/11/02	2037	04/05/2023			Bond Future	12.0927	78.4874	12.0176	78.8963	(0.621)	0.0000	0.0000	0
2022/11/02	2037	04/05/2023	11.78	Call	Bond Future	2,795.4800	2.7955	2,972.0700	2.9721	6.317	0	0	400
2022/11/02	2037	04/05/2023	11.78	Put	Bond Future	4,519.4400	4.5194	4,287.1000	4.2871	(5.141)	0	0	0
2022/11/02	2037	04/05/2023	13.73	Call	Bond Future	9,312.6400	9.3126	9,639.5400	9.6395	3.510	0	0	0
2022/11/02	2037	04/05/2023	11.32	Call	Bond Future	1,768.8500	1.7688	1,898.8700	1.8989	7.351	0	0	0
2022/11/02	2037	04/05/2023	11.32	Put	Bond Future	6,135.3800	6.1354	5,856.4700	5.8565	(4.546)	0	0	0
2022/11/02	2037	04/05/2023	11.03	Call	Bond Future	1,265.2500	1.2653	1,367.4300	1.3674	8.076	0	0	400
2022/11/02	2037	03/08/2023	12.13	Call	Bond Future	3,917.6400	3.9176	4,125.0400	4.1250	5.294	0	0	0
2022/11/02	2037	03/08/2023	12.13	Put	Bond Future	4,423.4900	4.4235	4,214.2700	4.2143	(4.730)	0	0	0
2022/11/02	2037	03/08/2023	12.12	Call	Bond Future	3,890.1600	3.8902	4,096.7000	4.0967	5.309	0	0	0
2022/11/02	2037	03/08/2023	12.12	Put	Bond Future	4,449.7800	4.4498	4,239.7000	4.2397	(4.721)	0	0	0
2022/11/02	2037	03/08/2023			Bond Future	12.2246	75.8674	12.1466	76.2840	(0.638)	0.0000	0.0000	0
2022/11/02	2037	03/08/2023	12.14	Call	Bond Future	3,945.2000	3.9452	4,153.4600	4.1535	5.279	0	0	0
2022/11/02	2037	03/08/2023	12.14	Put	Bond Future	4,397.3400	4.3973	4,188.9800	4.1890	(4.738)	0	0	0
2022/11/02	2037	02/11/2023	11.56	Put	Bond Future	6,464.0300	6.4640	6,187.9100	6.1879	(4.272)	0	0	0
2022/11/02	2037	02/11/2023	11.57	Call	Bond Future	2,170.8000	2.1708	2,320.7300	2.3207	6.907	0	0	0
2022/11/02	2037	02/11/2023	11.55	Put	Bond Future	6,501.5900	6.5016	6,224.5500	6.2246	(4.261)	0	0	0
2022/11/02	2037	02/11/2023			Bond Future	12.3516	77.4579	12.2707	77.8831	(0.656)	0.0000	0.0000	0
2022/11/02	2037	02/11/2023	11.56	Call	Bond Future	2,151.4900	2.1515	2,300.5000	2.3005	6.926	0	0	0
2022/11/02	2037	02/11/2023	11.57	Put	Bond Future	6,426.6300	6.4266	6,151.4300	6.1514	(4.282)	0	0	0

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2022/11/02	2037	02/11/2023	11.55	Call	Bond Future	2,132.2800	2.1323	2,280.3700	2.2804	6.945	0	0	0
2022/11/02	2038	03/11/2022			Bond Future	124.0941	124.0941	127.7642	127.7642	2.958	0.0000	0.0000	1,127
2022/11/02	2038	02/02/2023			Bond Future	124.4884	124.4884	128.2185	128.2185	2.996	0.0000	0.0000	4,059
2022/11/02	2038	04/05/2023			Bond Future	127.0473	127.0473	130.8506	130.8506	2.994	0.0000	0.0000	1,798
2022/11/02	2038	03/08/2023			Bond Future	127.7638	127.7638	131.6482	131.6482	3.040	0.0000	0.0000	0
2022/11/02	2038	02/11/2023			Bond Future	130.4687	130.4687	134.4350	134.4350	3.040	0.0000	0.0000	0
2022/11/02	2040	03/11/2022	10.60	Put	Bond Future	8,272.4600	8.2725	7,903.8600	7.9039	(4.456)	0	0	0
2022/11/02	2040	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,078
2022/11/02	2040	03/11/2022	12.00	Call	Bond Future	931.2500	0.9313	1,206.2100	1.2062	29.526	0	0	0
2022/11/02	2040	03/11/2022	12.00	Put	Bond Future	104.7400	0.1047	11.1000	0.0111	(89.402)	0	0	0
2022/11/02	2040	03/11/2022	12.52	Call	Bond Future	3,830.2300	3.8302	4,198.8100	4.1988	9.623	0	0	0
2022/11/02	2040	03/11/2022	11.39	Call	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2022/11/02	2040	03/11/2022	11.40	Call	Bond Future	0.2100	0.0002	0.0100	0.0000	(95.238)	0	0	0
2022/11/02	2040	03/11/2022	11.41	Put	Bond Future	2,818.5700	2.8186	2,449.7100	2.4497	(13.087)	0	0	0
2022/11/02	2040	03/11/2022	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,078
2022/11/02	2040	03/11/2022	11.20	Put	Bond Future	4,180.3500	4.1804	3,811.7500	3.8118	(8.817)	0	0	0
2022/11/02	2040	03/11/2022			Bond Future	11.8624	81.5969	11.8018	81.9655	(0.511)	0.0000	0.0000	8,831
2022/11/02	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2040	03/11/2022	10.10	Put	Bond Future	11,924.6700	11.9247	11,556.0700	11.5561	(3.091)	0	0	0
2022/11/02	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,467
2022/11/02	2040	03/11/2022	10.70	Put	Bond Future	7,569.0800	7.5691	7,200.4800	7.2005	(4.870)	0	0	0
2022/11/02	2040	03/11/2022	11.50	Call	Bond Future	2.3100	0.0023	0.4000	0.0004	(82.684)	0	0	0
2022/11/02	2040	03/11/2022	11.50	Put	Bond Future	2,247.5400	2.2475	1,877.0300	1.8770	(16.485)	0	0	0
2022/11/02	2040	03/11/2022	12.52	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,078
2022/11/02	2040	03/11/2022	11.39	Put	Bond Future	2,946.6700	2.9467	2,577.9200	2.5779	(12.514)	0	0	0
2022/11/02	2040	03/11/2022	11.40	Put	Bond Future	2,882.5800	2.8826	2,513.7800	2.5138	(12.794)	0	0	0
2022/11/02	2040	03/11/2022	11.41	Call	Bond Future	0.2700	0.0003	0.0100	0.0000	(96.296)	0	0	0
2022/11/02	2040	03/11/2022	10.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2040	03/11/2022	10.80	Put	Bond Future	6,874.4100	6.8744	6,505.8100	6.5058	(5.362)	0	0	0
2022/11/02	2040	03/11/2022	11.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,467
2022/11/02	2040	03/11/2022	11.30	Put	Bond Future	3,527.3800	3.5274	3,158.7700	3.1588	(10.450)	0	0	0
2022/11/02	2040	02/02/2023	12.24	Call	Bond Future	3,536.2100	3.5362	3,745.2600	3.7453	5.912	0	0	0
2022/11/02	2040	02/02/2023	12.24	Put	Bond Future	2,166.2600	2.1663	2,005.5600	2.0056	(7.418)	0	0	0
2022/11/02	2040	02/02/2023	12.27	Call	Bond Future	3,642.3600	3.6424	3,854.9200	3.8549	5.836	0	0	0
2022/11/02	2040	02/02/2023	12.27	Put	Bond Future	2,099.5600	2.0996	1,942.3700	1.9424	(7.487)	0	0	388
2022/11/02	2040	02/02/2023	11.12	Call	Bond Future	734.8400	0.7348	805.7400	0.8057	9.648	0	0	0
2022/11/02	2040	02/02/2023	11.12	Put	Bond Future	6,285.2700	6.2853	5,986.4200	5.9864	(4.755)	0	0	0
2022/11/02	2040	02/02/2023	11.19	Call	Bond Future	837.0900	0.8371	915.5000	0.9155	9.367	0	0	621
2022/11/02	2040	02/02/2023	11.19	Put	Bond Future	5,926.9100	5.9269	5,635.5700	5.6356	(4.916)	0	0	0
2022/11/02	2040	02/02/2023	12.07	Put	Bond Future	2,581.3200	2.5813	2,400.0300	2.4000	(7.023)	0	0	621
2022/11/02	2040	02/02/2023	10.96	Call	Bond Future	539.0300	0.5390	594.4200	0.5944	10.276	0	0	388
2022/11/02	2040	02/02/2023	10.96	Put	Bond Future	7,157.2200	7.1572	6,842.8600	6.8429	(4.392)	0	0	0
2022/11/02	2040	02/02/2023	10.93	Call	Bond Future	509.6700	0.5097	562.5200	0.5625	10.369	0	0	0
2022/11/02	2040	02/02/2023			Bond Future	12.0060	78.5894	11.9439	78.9591	(0.517)	0.0000	0.0000	119,362
2022/11/02	2040	02/02/2023	12.07	Call	Bond Future	2,960.0000	2.9600	3,148.4600	3.1485	6.367	0	0	0
2022/11/02	2040	02/02/2023	11.10	Call	Bond Future	707.2700	0.7073	776.0900	0.7761	9.730	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	2040	02/02/2023	11.10	Put	Bond Future	6,390.0300	6.3900	6,089.1000	6.0891	(4.709)	0	0	0
2022/11/02	2040	02/02/2023	11.11	Call	Bond Future	720.9700	0.7210	790.8200	0.7908	9.688	0	0	0
2022/11/02	2040	02/02/2023	11.11	Put	Bond Future	6,337.5200	6.3375	6,037.6200	6.0376	(4.732)	0	0	0
2022/11/02	2040	02/02/2023	10.18	Call	Bond Future	97.9300	0.0979	110.3800	0.1104	12.713	0	0	0
2022/11/02	2040	02/02/2023	10.18	Put	Bond Future	12,234.3400	12.2343	11,877.0400	11.8770	(2.920)	0	0	0
2022/11/02	2040	02/02/2023	10.21	Call	Bond Future	105.6700	0.1057	119.0000	0.1190	12.615	0	0	388
2022/11/02	2040	02/02/2023	10.21	Put	Bond Future	12,019.8100	12.0198	11,663.3900	11.6634	(2.965)	0	0	0
2022/11/02	2040	02/02/2023	10.93	Put	Bond Future	7,330.4100	7.3304	7,013.5100	7.0135	(4.323)	0	0	0
2022/11/02	2040	04/05/2023	12.78	Call	Bond Future	6,160.9700	6.1610	6,401.7900	6.4018	3.909	0	0	0
2022/11/02	2040	04/05/2023	12.78	Put	Bond Future	2,519.7700	2.5198	2,385.5100	2.3855	(5.328)	0	0	388
2022/11/02	2040	04/05/2023	13.45	Put	Bond Future	1,579.3400	1.5793	1,486.4300	1.4864	(5.883)	0	0	486
2022/11/02	2040	04/05/2023	11.43	Call	Bond Future	2,066.4200	2.0664	2,190.7600	2.1908	6.017	0	0	0
2022/11/02	2040	04/05/2023	11.43	Put	Bond Future	6,334.5400	6.3345	6,083.8000	6.0838	(3.958)	0	0	0
2022/11/02	2040	04/05/2023	10.73	Put	Bond Future	9,816.3300	9.8163	9,508.3500	9.5084	(3.137)	0	0	0
2022/11/02	2040	04/05/2023			Bond Future	12.1316	80.1886	12.0675	80.5637	(0.528)	0.0000	0.0000	300
2022/11/02	2040	04/05/2023	13.45	Call	Bond Future	8,704.5800	8.7046	8,986.7500	8.9867	3.242	0	0	0
2022/11/02	2040	04/05/2023	11.42	Call	Bond Future	2,044.8800	2.0449	2,168.3000	2.1683	6.036	0	0	0
2022/11/02	2040	04/05/2023	11.42	Put	Bond Future	6,376.4600	6.3765	6,124.8000	6.1248	(3.947)	0	0	0
2022/11/02	2040	04/05/2023	11.48	Call	Bond Future	2,176.3300	2.1763	2,305.2500	2.3053	5.924	0	0	486
2022/11/02	2040	04/05/2023	11.48	Put	Bond Future	6,128.2700	6.1283	5,882.1100	5.8821	(4.017)	0	0	0
2022/11/02	2040	04/05/2023	10.73	Call	Bond Future	914.9100	0.9149	982.0100	0.9820	7.334	0	0	486
2022/11/02	2040	04/05/2023	10.92	Call	Bond Future	1,147.5600	1.1476	1,228.1400	1.2281	7.022	0	0	388
2022/11/02	2040	04/05/2023	10.92	Put	Bond Future	8,752.1700	8.7522	8,457.6700	8.4577	(3.365)	0	0	0
2022/11/02	2040	04/05/2023	11.41	Call	Bond Future	2,023.2500	2.0232	2,145.7500	2.1457	6.055	0	0	0
2022/11/02	2040	04/05/2023	11.41	Put	Bond Future	6,418.3800	6.4184	6,165.8000	6.1658	(3.935)	0	0	0
2022/11/02	2040	04/05/2023	10.17	Call	Bond Future	430.9200	0.4309	466.6400	0.4666	8.289	0	0	388
2022/11/02	2040	04/05/2023	10.17	Put	Bond Future	13,335.1000	13.3351	12,995.7400	12.9957	(2.545)	0	0	0
2022/11/02	2040	03/08/2023	12.23	Call	Bond Future	4,446.0200	4.4460	4,640.3700	4.6404	4.371	0	0	0
2022/11/02	2040	03/08/2023	12.23	Put	Bond Future	4,606.7200	4.6067	4,419.0300	4.4190	(4.074)	0	0	0
2022/11/02	2040	03/08/2023			Bond Future	12.2580	77.3538	12.1916	77.7358	(0.542)	0.0000	0.0000	0
2022/11/02	2040	03/08/2023	12.22	Call	Bond Future	4,416.1200	4.4161	4,609.7000	4.6097	4.383	0	0	0
2022/11/02	2040	03/08/2023	12.22	Put	Bond Future	4,634.3200	4.6343	4,445.8600	4.4459	(4.067)	0	0	0
2022/11/02	2040	03/08/2023	12.21	Call	Bond Future	4,386.0400	4.3860	4,578.8400	4.5788	4.396	0	0	0
2022/11/02	2040	03/08/2023	12.21	Put	Bond Future	4,661.8000	4.6618	4,472.5600	4.4726	(4.059)	0	0	0
2022/11/02	2040	02/11/2023	11.59	Call	Bond Future	2,500.5400	2.5005	2,639.2300	2.6392	5.546	0	0	0
2022/11/02	2040	02/11/2023	11.60	Put	Bond Future	7,117.0500	7.1171	6,866.8000	6.8668	(3.516)	0	0	0
2022/11/02	2040	02/11/2023	11.58	Call	Bond Future	2,479.4400	2.4794	2,617.3300	2.6173	5.561	0	0	0
2022/11/02	2040	02/11/2023	11.58	Put	Bond Future	7,198.0000	7.1980	6,946.1300	6.9461	(3.499)	0	0	0
2022/11/02	2040	02/11/2023			Bond Future	12.3792	78.9755	12.3103	79.3653	(0.557)	0.0000	0.0000	0
2022/11/02	2040	02/11/2023	11.59	Put	Bond Future	7,157.2900	7.1573	6,906.2200	6.9062	(3.508)	0	0	0
2022/11/02	2040	02/11/2023	11.60	Call	Bond Future	2,522.0300	2.5220	2,661.5400	2.6615	5.532	0	0	0
2022/11/02	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2044	03/11/2022	10.10	Put	Bond Future	12,005.1100	12.0051	11,569.2900	11.5693	(3.630)	0	0	0
2022/11/02	2044	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,647
2022/11/02	2044	03/11/2022	10.60	Put	Bond Future	8,215.0600	8.2151	7,779.2400	7.7792	(5.305)	0	0	0
2022/11/02	2044	03/11/2022	10.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	2044	03/11/2022	10.80	Put	Bond Future	6,772.8400	6.7728	6,337.0200	6.3370	(6.435)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	2044	03/11/2022	11.41	Call	Bond Future	0.7000	0.0007	0.0800	0.0001	(88.571)	0	0	0
2022/11/02	2044	03/11/2022	11.41	Put	Bond Future	2,616.3800	2.6164	2,179.9400	2.1799	(16.681)	0	0	0
2022/11/02	2044	03/11/2022	11.30	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	1,647
2022/11/02	2044	03/11/2022	11.30	Put	Bond Future	3,339.5300	3.3395	2,903.6800	2.9037	(13.051)	0	0	0
2022/11/02	2044	03/11/2022	11.40	Put	Bond Future	2,681.5800	2.6816	2,245.2700	2.2453	(16.271)	0	0	0
2022/11/02	2044	03/11/2022			Bond Future	11.8220	78.6300	11.7517	79.0658	(0.594)	0.0000	0.0000	29,044
2022/11/02	2044	03/11/2022	11.39	Call	Bond Future	0.4200	0.0004	0.0400	0.0000	(90.476)	0	0	0
2022/11/02	2044	03/11/2022	11.39	Put	Bond Future	2,746.8900	2.7469	2,310.6900	2.3107	(15.880)	0	0	0
2022/11/02	2044	03/11/2022	11.40	Call	Bond Future	0.5500	0.0006	0.0600	0.0001	(89.091)	0	0	0
2022/11/02	2044	02/02/2023	12.00	Call	Bond Future	2,927.8100	2.9278	3,152.0700	3.1521	7.660	0	0	0
2022/11/02	2044	02/02/2023	12.00	Put	Bond Future	2,664.5600	2.6646	2,450.4100	2.4504	(8.037)	0	0	4,000
2022/11/02	2044	02/02/2023	11.20	Put	Bond Future	5,753.0000	5.7530	5,417.3400	5.4173	(5.835)	0	0	0
2022/11/02	2044	02/02/2023	11.90	Call	Bond Future	2,608.9300	2.6089	2,818.0700	2.8181	8.016	0	0	1,300
2022/11/02	2044	02/02/2023	11.90	Put	Bond Future	2,951.2200	2.9512	2,721.9500	2.7219	(7.769)	0	0	0
2022/11/02	2044	02/02/2023	11.14	Call	Bond Future	836.6600	0.8367	931.2600	0.9313	11.307	0	0	0
2022/11/02	2044	02/02/2023	11.14	Put	Bond Future	6,060.7000	6.0607	5,716.8900	5.7169	(5.673)	0	0	0
2022/11/02	2044	02/02/2023	11.15	Call	Bond Future	852.3000	0.8523	948.2400	0.9482	11.257	0	0	0
2022/11/02	2044	02/02/2023	11.15	Put	Bond Future	6,008.7400	6.0087	5,666.2700	5.6663	(5.700)	0	0	0
2022/11/02	2044	02/02/2023			Bond Future	11.9564	75.6932	11.8842	76.1316	(0.603)	0.0000	0.0000	95,264
2022/11/02	2044	02/02/2023	11.16	Call	Bond Future	868.0100	0.8680	965.3000	0.9653	11.208	0	0	0
2022/11/02	2044	02/02/2023	11.16	Put	Bond Future	5,956.9400	5.9569	5,615.8200	5.6158	(5.726)	0	0	0
2022/11/02	2044	02/02/2023	11.20	Call	Bond Future	933.1500	0.9331	1,035.9000	1.0359	11.011	0	0	1,300
2022/11/02	2044	04/05/2023	11.75	Put	Bond Future	4,999.5400	4.9995	4,746.3200	4.7463	(5.065)	0	0	4,115
2022/11/02	2044	04/05/2023	11.41	Call	Bond Future	2,171.0700	2.1711	2,324.8500	2.3249	7.083	0	0	0
2022/11/02	2044	04/05/2023	11.41	Put	Bond Future	6,300.1300	6.3001	6,008.7900	6.0088	(4.624)	0	0	0
2022/11/02	2044	04/05/2023	11.42	Call	Bond Future	2,193.8300	2.1938	2,348.7200	2.3487	7.060	0	0	0
2022/11/02	2044	04/05/2023	11.42	Put	Bond Future	6,257.8500	6.2578	5,967.6200	5.9676	(4.638)	0	0	0
2022/11/02	2044	04/05/2023			Bond Future	12.0734	77.2335	11.9989	77.6787	(0.616)	0.0000	0.0000	0
2022/11/02	2044	04/05/2023	12.25	Call	Bond Future	4,573.0100	4.5730	4,818.3100	4.8183	5.364	0	0	0
2022/11/02	2044	04/05/2023	12.25	Put	Bond Future	3,534.3000	3.5343	3,334.4800	3.3345	(5.654)	0	0	1,500
2022/11/02	2044	04/05/2023	11.43	Call	Bond Future	2,216.7200	2.2167	2,372.7200	2.3727	7.037	0	0	0
2022/11/02	2044	04/05/2023	11.43	Put	Bond Future	6,215.7900	6.2158	5,926.6700	5.9267	(4.651)	0	0	0
2022/11/02	2044	04/05/2023	11.75	Call	Bond Future	3,032.9100	3.0329	3,224.8100	3.2248	6.327	0	0	0
2022/11/02	2044	04/05/2023	12.00	Call	Bond Future	3,767.9300	3.7679	3,987.2500	3.9873	5.821	0	0	0
2022/11/02	2044	04/05/2023	12.00	Put	Bond Future	4,206.7400	4.2067	3,980.9400	3.9809	(5.368)	0	0	4,115
2022/11/02	2044	03/08/2023	12.15	Call	Bond Future	4,573.4900	4.5735	4,805.8100	4.8058	5.080	0	0	0
2022/11/02	2044	03/08/2023	12.15	Put	Bond Future	4,812.2500	4.8123	4,590.9900	4.5910	(4.598)	0	0	0
2022/11/02	2044	03/08/2023	12.16	Call	Bond Future	4,604.4700	4.6045	4,837.7000	4.8377	5.065	0	0	0
2022/11/02	2044	03/08/2023	12.16	Put	Bond Future	4,784.4600	4.7845	4,564.1100	4.5641	(4.606)	0	0	0
2022/11/02	2044	03/08/2023			Bond Future	12.1907	74.4623	12.1136	74.9158	(0.633)	0.0000	0.0000	0
2022/11/02	2044	03/08/2023	12.17	Call	Bond Future	4,635.2700	4.6353	4,869.4100	4.8694	5.051	0	0	0
2022/11/02	2044	03/08/2023	12.17	Put	Bond Future	4,756.5700	4.7566	4,537.1300	4.5371	(4.613)	0	0	0
2022/11/02	2044	02/11/2023	11.57	Call	Bond Future	3,087.5300	3.0875	3,265.9500	3.2660	5.779	0	0	0
2022/11/02	2044	02/11/2023	11.57	Put	Bond Future	7,518.2800	7.5183	7,233.8600	7.2339	(3.783)	0	0	0
2022/11/02	2044	02/11/2023			Bond Future	12.3028	76.0234	12.2228	76.4863	(0.650)	0.0000	0.0000	0
2022/11/02	2044	02/11/2023	11.55	Call	Bond Future	3,041.7400	3.0417	3,218.3600	3.2184	5.807	0	0	0
2022/11/02	2044	02/11/2023	11.55	Put	Bond Future	7,599.5800	7.5996	7,313.3600	7.3134	(3.766)	0	0	0
2022/11/02	2044	02/11/2023	11.56	Call	Bond Future	3,064.7400	3.0647	3,242.2600	3.2423	5.792	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	2044	02/11/2023	11.56	Put	Bond Future	7,558.9900	7.5590	7,273.6700	7.2737	(3.775)	0	0	0
2022/11/02	2046	03/11/2022			Bond Future	109.6369	109.6369	112.6787	112.6787	2.774	0.0000	0.0000	2,360
2022/11/02	2046	02/02/2023			Bond Future	111.6782	111.6782	114.7687	114.7687	2.767	0.0000	0.0000	11,674
2022/11/02	2046	04/05/2023			Bond Future	111.9420	111.9420	115.0939	115.0939	2.816	0.0000	0.0000	5,677
2022/11/02	2046	03/08/2023			Bond Future	114.3024	114.3024	117.5196	117.5196	2.815	0.0000	0.0000	0
2022/11/02	2046	02/11/2023			Bond Future	114.6357	114.6357	117.9239	117.9239	2.868	0.0000	0.0000	0
2022/11/02	2050	03/11/2022			Bond Future	111.3395	111.3395	114.9285	114.9285	3.223	0.0000	0.0000	1,108
2022/11/02	2050	02/02/2023			Bond Future	111.2756	111.2756	114.9236	114.9236	3.278	0.0000	0.0000	9,301
2022/11/02	2050	04/05/2023			Bond Future	113.5627	113.5627	117.2824	117.2824	3.275	0.0000	0.0000	3,582
2022/11/02	2050	03/08/2023			Bond Future	113.7735	113.7735	117.5727	117.5727	3.339	0.0000	0.0000	0
2022/11/02	2050	02/11/2023			Bond Future	116.1823	116.1823	120.0614	120.0614	3.339	0.0000	0.0000	0
2022/11/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	AL37	03/11/2022			Index Future	830.4260	830.4260	831.1480	831.1480	0.087	0.0000	0.0000	0
2022/11/02	AL37	02/02/2023			Index Future	845.6420	845.6420	846.3580	846.3580	0.085	0.0000	0.0000	0
2022/11/02	AL37	04/05/2023			Index Future	862.7970	862.7970	863.5200	863.5200	0.084	0.0000	0.0000	0
2022/11/02	AL37	03/08/2023			Index Future	880.7780	880.7780	881.5140	881.5140	0.084	0.0000	0.0000	0
2022/11/02	AL37	02/11/2023			Index Future	899.2260	899.2260	899.9760	899.9760	0.083	0.0000	0.0000	0
2022/11/02	AL7T	03/11/2022			Index Future	938.2830	938.2830	942.0430	942.0430	0.401	0.0000	0.0000	0
2022/11/02	AL7T	02/02/2023			Index Future	955.4750	955.4750	959.2830	959.2830	0.399	0.0000	0.0000	0
2022/11/02	AL7T	04/05/2023			Index Future	974.8580	974.8580	978.7350	978.7350	0.398	0.0000	0.0000	0
2022/11/02	AL7T	03/08/2023			Index Future	995.1750	995.1750	999.1290	999.1290	0.397	0.0000	0.0000	0
2022/11/02	AL7T	02/11/2023			Index Future	1,016.0190	1,016.0190	1,020.0550	1,020.0550	0.397	0.0000	0.0000	0
2022/11/02	ALBI	03/11/2022			Index Future	823.9820	823.9820	827.1240	827.1240	0.381	0.0000	0.0000	105
2022/11/02	ALBI	02/02/2023			Index Future	839.0790	839.0790	842.2610	842.2610	0.379	0.0000	0.0000	105
2022/11/02	ALBI	04/05/2023			Index Future	856.1020	856.1020	859.3400	859.3400	0.378	0.0000	0.0000	0
2022/11/02	ALBI	03/08/2023			Index Future	873.9430	873.9430	877.2460	877.2460	0.378	0.0000	0.0000	0
2022/11/02	ALBI	02/11/2023			Index Future	892.2480	892.2480	895.6190	895.6190	0.378	0.0000	0.0000	0
2022/11/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/11/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	ES33	03/11/2022			Bond Future	12.6100	71.3223	12.5425	71.6316	(0.536)	0.0000	0.0000	0
2022/11/02	ES33	02/02/2023			Bond Future	12.8100	72.6502	12.7406	72.9603	(0.542)	0.0000	0.0000	350
2022/11/02	ES33	04/05/2023			Bond Future	12.9836	70.3481	12.9117	70.6626	(0.554)	0.0000	0.0000	0
2022/11/02	ES33	03/08/2023			Bond Future	13.1555	71.8325	13.0806	72.1529	(0.569)	0.0000	0.0000	0
2022/11/02	ES33	02/11/2023			Bond Future	13.3385	69.5576	13.2604	69.8846	(0.586)	0.0000	0.0000	0
2022/11/02	ES42	03/11/2022			Bond Future	12.7986	69.7345	12.7321	70.0868	(0.520)	0.0000	0.0000	0
2022/11/02	ES42	02/02/2023			Bond Future	12.9709	71.0328	12.9026	71.3868	(0.527)	0.0000	0.0000	4,715
2022/11/02	ES42	04/05/2023			Bond Future	13.1273	68.2292	13.0565	68.5886	(0.539)	0.0000	0.0000	0
2022/11/02	ES42	03/08/2023			Bond Future	13.2773	69.6698	13.2038	70.0361	(0.554)	0.0000	0.0000	0
2022/11/02	ES42	02/11/2023			Bond Future	13.4365	66.8823	13.3599	67.2562	(0.570)	0.0000	0.0000	0
2022/11/02	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	03/11/2022	820.41	Put	GOVI	81,790.0000	8.1790	50,490.0000	5.0490	(38.269)	0	0	0
2022/11/02	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	03/11/2022	820.42	Put	GOVI	81,890.0000	8.1890	50,590.0000	5.0590	(38.222)	0	0	0
2022/11/02	GOVI	03/11/2022			GOVI	812.2310	812.2310	815.3610	815.3610	0.385	0.0000	0.0000	17
2022/11/02	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	03/11/2022	820.43	Put	GOVI	81,990.0000	8.1990	50,690.0000	5.0690	(38.175)	0	0	0
2022/11/02	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	02/02/2023	850.82	Put	GOVI	237,070.0000	23.7070	205,380.0000	20.5380	(13.367)	0	0	0
2022/11/02	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	02/02/2023	850.83	Put	GOVI	237,170.0000	23.7170	205,480.0000	20.5480	(13.362)	0	0	0
2022/11/02	GOVI	02/02/2023			GOVI	827.1130	827.1130	830.2820	830.2820	0.383	0.0000	0.0000	851
2022/11/02	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	02/02/2023	850.84	Put	GOVI	237,270.0000	23.7270	205,580.0000	20.5580	(13.356)	0	0	0
2022/11/02	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	04/05/2023	852.86	Put	GOVI	89,680.0000	8.9680	57,410.0000	5.7410	(35.983)	0	0	0
2022/11/02	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	04/05/2023	852.87	Put	GOVI	89,780.0000	8.9780	57,510.0000	5.7510	(35.943)	0	0	0
2022/11/02	GOVI	04/05/2023			GOVI	843.8920	843.8920	847.1190	847.1190	0.382	0.0000	0.0000	0
2022/11/02	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	04/05/2023	852.88	Put	GOVI	89,880.0000	8.9880	57,610.0000	5.7610	(35.903)	0	0	0
2022/11/02	GOVI	03/08/2023	837.21	Call	GOVI	242,700.0000	24.2700	275,600.0000	27.5600	13.556	0	0	0
2022/11/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	03/08/2023	837.22	Call	GOVI	242,600.0000	24.2600	275,500.0000	27.5500	13.561	0	0	0
2022/11/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	03/08/2023			GOVI	861.4800	861.4800	864.7700	864.7700	0.382	0.0000	0.0000	0
2022/11/02	GOVI	03/08/2023	837.23	Call	GOVI	242,500.0000	24.2500	275,400.0000	27.5400	13.567	0	0	0
2022/11/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	02/11/2023	885.81	Put	GOVI	62,870.0000	6.2870	29,280.0000	2.9280	(53.428)	0	0	0
2022/11/02	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	02/11/2023			GOVI	879.5230	879.5230	882.8820	882.8820	0.382	0.0000	0.0000	0
2022/11/02	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	02/11/2023	885.80	Put	GOVI	62,770.0000	6.2770	29,180.0000	2.9180	(53.513)	0	0	0
2022/11/02	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	GOVI	02/11/2023	885.82	Put	GOVI	62,970.0000	6.2970	29,380.0000	2.9380	(53.343)	0	0	0

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2022/11/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/02	IGOV	03/11/2022			Index Future	314.4300	314.4300	319.3720	319.3720	1.572	0.0000	0.0000	17
2022/11/02	IGOV	02/02/2023			Index Future	320.2690	320.2690	325.2960	325.2960	1.570	0.0000	0.0000	701
2022/11/02	IGOV	04/05/2023			Index Future	326.8430	326.8430	331.9710	331.9710	1.569	0.0000	0.0000	16
2022/11/02	IGOV	03/08/2023			Index Future	333.7300	333.7300	338.9640	338.9640	1.568	0.0000	0.0000	0
2022/11/02	IGOV	02/11/2023			Index Future	340.7930	340.7930	346.1380	346.1380	1.568	0.0000	0.0000	0
2022/11/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/02	JBAF	16/11/2022			Jibar Tradeable Future	6.5350	93.4650	6.5150	93.4850	(0.306)	0.0000	0.0000	0
2022/11/02	JBAF	21/12/2022			Jibar Tradeable Future	7.2150	92.7850	7.2350	92.7650	0.277	0.0000	0.0000	68
2022/11/02	JBAF	18/01/2023			Jibar Tradeable Future	7.2650	92.7350	7.2700	92.7300	0.069	0.0000	0.0000	0
2022/11/02	JBAF	15/02/2023			Jibar Tradeable Future	7.6700	92.3300	7.6800	92.3200	0.130	0.0000	0.0000	0
2022/11/02	JBAF	15/03/2023			Jibar Tradeable Future	7.6900	92.3100	7.7250	92.2750	0.455	0.0000	0.0000	0
2022/11/02	JBAF	19/04/2023			Jibar Tradeable Future	7.8250	92.1750	7.8400	92.1600	0.192	0.0000	0.0000	0
2022/11/02	JBAF	21/06/2023			Jibar Tradeable Future	7.9250	92.0750	7.9600	92.0400	0.442	0.0000	0.0000	0
2022/11/02	JBAF	20/09/2023			Jibar Tradeable Future	8.0250	91.9750	8.0350	91.9650	0.125	0.0000	0.0000	75
2022/11/02	JBAF	20/12/2023			Jibar Tradeable Future	8.0500	91.9500	8.0900	91.9100	0.497	0.0000	0.0000	272
2022/11/02	JBAF	20/03/2024			Jibar Tradeable Future	8.1100	91.8900	8.1400	91.8600	0.370	0.0000	0.0000	0
2022/11/02	JBAF	19/06/2024			Jibar Tradeable Future	8.0350	91.9650	8.0800	91.9200	0.560	0.0000	0.0000	0
2022/11/02	JBAF	18/09/2024			Jibar Tradeable Future	8.0750	91.9250	8.1150	91.8850	0.495	0.0000	0.0000	0
2022/11/02	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R023	03/11/2022	6.25	Put	Bond Future	317.0900	0.3171	277.1500	0.2771	(12.596)	0	0	0
2022/11/02	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R023	03/11/2022	6.26	Put	Bond Future	314.0300	0.3140	274.0900	0.2741	(12.719)	0	0	0
2022/11/02	R023	03/11/2022			Bond Future	7.2866	101.6033	7.1557	101.6432	(1.796)	0.0000	0.0000	8,432

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R023	03/11/2022	6.27	Put	Bond Future	310.9600	0.3110	271.0200	0.2710	(12.844)	0	0	0
2022/11/02	R035	03/11/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R035	03/11/2022	10.57	Put	Bond Future	6,491.5700	6.4916	6,091.4800	6.0915	(6.163)	0	0	582
2022/11/02	R035	03/11/2022	11.15	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/02	R035	03/11/2022	11.15	Put	Bond Future	2,975.7300	2.9757	2,575.6000	2.5756	(13.446)	0	0	0
2022/11/02	R035	03/11/2022	12.68	Call	Bond Future	5,391.6200	5.3916	5,791.7100	5.7917	7.421	0	0	0
2022/11/02	R035	03/11/2022	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/11/02	R035	03/11/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R035	03/11/2022	10.99	Put	Bond Future	3,925.4800	3.9255	3,525.3900	3.5254	(10.192)	0	0	582
2022/11/02	R035	03/11/2022	11.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/11/02	R035	03/11/2022			Bond Future	11.6683	83.6502	11.5970	84.0502	(0.611)	0.0000	0.0000	19,424
2022/11/02	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/11/02	R035	03/11/2022	9.82	Put	Bond Future	11,350.1100	11.3501	10,950.0200	10.9500	(3.525)	0	0	0
2022/11/02	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/11/02	R035	03/11/2022	10.30	Put	Bond Future	8,198.7600	8.1988	7,798.6700	7.7987	(4.880)	0	0	0
2022/11/02	R035	03/11/2022	11.14	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/02	R035	03/11/2022	11.14	Put	Bond Future	3,034.6500	3.0346	2,634.5300	2.6345	(13.185)	0	0	0
2022/11/02	R035	03/11/2022	11.05	Put	Bond Future	3,567.5500	3.5675	3,167.4600	3.1675	(11.215)	0	0	0
2022/11/02	R035	03/11/2022	11.13	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/02	R035	03/11/2022	11.13	Put	Bond Future	3,093.6200	3.0936	2,693.5100	2.6935	(12.933)	0	0	0
2022/11/02	R035	02/02/2023	11.94	Call	Bond Future	2,867.4400	2.8674	3,080.7500	3.0807	7.439	0	0	0
2022/11/02	R035	02/02/2023	13.22	Put	Bond Future	553.9400	0.5539	490.5500	0.4905	(11.443)	0	0	976
2022/11/02	R035	02/02/2023	10.88	Call	Bond Future	595.5900	0.5956	667.3400	0.6673	12.047	0	0	0
2022/11/02	R035	02/02/2023	10.88	Put	Bond Future	6,027.7900	6.0278	5,697.9300	5.6979	(5.472)	0	0	0
2022/11/02	R035	02/02/2023	10.66	Call	Bond Future	384.7800	0.3848	435.2600	0.4353	13.119	0	0	0
2022/11/02	R035	02/02/2023	10.66	Put	Bond Future	7,150.4200	7.1504	6,799.2900	6.7993	(4.911)	0	0	582
2022/11/02	R035	02/02/2023	10.30	Put	Bond Future	9,191.6700	9.1917	8,816.5100	8.8165	(4.082)	0	0	0
2022/11/02	R035	02/02/2023	10.60	Call	Bond Future	341.8200	0.3418	387.5200	0.3875	13.370	0	0	0
2022/11/02	R035	02/02/2023	10.60	Put	Bond Future	7,476.1400	7.4761	7,120.2300	7.1202	(4.761)	0	0	0
2022/11/02	R035	02/02/2023	10.64	Put	Bond Future	7,258.3600	7.2584	6,905.6100	6.9056	(4.860)	0	0	0
2022/11/02	R035	02/02/2023	9.81	Call	Bond Future	54.1600	0.0542	63.1700	0.0632	16.636	0	0	582
2022/11/02	R035	02/02/2023	9.81	Put	Bond Future	12,251.4700	12.2515	11,858.8700	11.8589	(3.205)	0	0	0
2022/11/02	R035	02/02/2023	9.85	Call	Bond Future	60.2500	0.0603	70.1900	0.0702	16.498	0	0	0
2022/11/02	R035	02/02/2023	9.89	Call	Bond Future	66.9400	0.0669	77.8600	0.0779	16.313	0	0	388
2022/11/02	R035	02/02/2023	9.89	Put	Bond Future	11,733.3700	11.7334	11,342.6800	11.3427	(3.330)	0	0	0
2022/11/02	R035	02/02/2023			Bond Future	11.8284	85.1867	11.7552	85.5883	(0.619)	0.0000	0.0000	161,005
2022/11/02	R035	02/02/2023	11.94	Put	Bond Future	2,260.4000	2.2604	2,072.1000	2.0721	(8.330)	0	0	0
2022/11/02	R035	02/02/2023	11.98	Call	Bond Future	2,992.3100	2.9923	3,210.9200	3.2109	7.306	0	0	0
2022/11/02	R035	02/02/2023	11.98	Put	Bond Future	2,169.2800	2.1693	1,986.2800	1.9863	(8.436)	0	0	388
2022/11/02	R035	02/02/2023	13.22	Call	Bond Future	7,678.8500	7.6788	8,017.0700	8.0171	4.405	0	0	0
2022/11/02	R035	02/02/2023	11.05	Call	Bond Future	818.1400	0.8181	909.6100	0.9096	11.180	0	0	976
2022/11/02	R035	02/02/2023	11.05	Put	Bond Future	5,239.4200	5.2394	4,929.2800	4.9293	(5.919)	0	0	0
2022/11/02	R035	02/02/2023	11.06	Call	Bond Future	832.7900	0.8328	925.4900	0.9255	11.131	0	0	0
2022/11/02	R035	02/02/2023	11.06	Put	Bond Future	5,195.1200	5.1951	4,886.2100	4.8862	(5.946)	0	0	582
2022/11/02	R035	02/02/2023	10.86	Call	Bond Future	572.6200	0.5726	642.2100	0.6422	12.153	0	0	0
2022/11/02	R035	02/02/2023	10.86	Put	Bond Future	6,124.8600	6.1249	5,792.8400	5.7928	(5.421)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R035	02/02/2023	10.87	Call	Bond Future	584.0800	0.5841	654.7500	0.6547	12.099	0	0	0
2022/11/02	R035	02/02/2023	10.87	Put	Bond Future	6,076.2700	6.0763	5,745.3300	5.7453	(5.446)	0	0	0
2022/11/02	R035	02/02/2023	10.30	Call	Bond Future	181.0000	0.1810	207.4500	0.2075	14.613	0	0	976
2022/11/02	R035	02/02/2023	10.64	Call	Bond Future	370.0700	0.3701	418.9300	0.4189	13.203	0	0	388
2022/11/02	R035	02/02/2023	9.85	Put	Bond Future	11,991.6000	11.9916	11,599.9300	11.5999	(3.266)	0	0	0
2022/11/02	R035	04/05/2023	11.22	Put	Bond Future	5,868.6400	5.8686	5,592.7700	5.5928	(4.701)	0	0	0
2022/11/02	R035	04/05/2023	12.46	Call	Bond Future	5,101.8900	5.1019	5,354.4400	5.3544	4.950	0	0	0
2022/11/02	R035	04/05/2023	12.46	Put	Bond Future	2,476.7700	2.4768	2,321.7900	2.3218	(6.257)	0	0	388
2022/11/02	R035	04/05/2023	13.18	Call	Bond Future	7,653.8800	7.6539	7,958.7800	7.9588	3.984	0	0	0
2022/11/02	R035	04/05/2023	13.18	Put	Bond Future	1,467.6300	1.4676	1,365.0000	1.3650	(6.993)	0	0	491
2022/11/02	R035	04/05/2023	11.17	Call	Bond Future	1,669.9200	1.6699	1,796.6100	1.7966	7.587	0	0	491
2022/11/02	R035	04/05/2023	11.20	Call	Bond Future	1,725.9500	1.7259	1,855.6100	1.8556	7.512	0	0	0
2022/11/02	R035	04/05/2023	11.21	Call	Bond Future	1,744.8800	1.7449	1,875.5400	1.8755	7.488	0	0	0
2022/11/02	R035	04/05/2023	10.60	Call	Bond Future	873.4300	0.8734	950.5500	0.9506	8.830	0	0	388
2022/11/02	R035	04/05/2023	10.60	Put	Bond Future	8,654.0500	8.6540	8,323.6400	8.3236	(3.818)	0	0	0
2022/11/02	R035	04/05/2023			Bond Future	11.9588	82.4125	11.8831	82.8200	(0.633)	0.0000	0.0000	0
2022/11/02	R035	04/05/2023	11.22	Call	Bond Future	1,763.9300	1.7639	1,895.5900	1.8956	7.464	0	0	0
2022/11/02	R035	04/05/2023	11.17	Put	Bond Future	6,063.0200	6.0630	5,782.1800	5.7822	(4.632)	0	0	0
2022/11/02	R035	04/05/2023	11.20	Put	Bond Future	5,945.8500	5.9459	5,667.9800	5.6680	(4.673)	0	0	0
2022/11/02	R035	04/05/2023	11.21	Put	Bond Future	5,907.1600	5.9072	5,630.2900	5.6303	(4.687)	0	0	0
2022/11/02	R035	04/05/2023	9.85	Call	Bond Future	319.1800	0.3192	352.4800	0.3525	10.433	0	0	388
2022/11/02	R035	04/05/2023	9.85	Put	Bond Future	12,851.2200	12.8512	12,476.9900	12.4770	(2.912)	0	0	0
2022/11/02	R035	04/05/2023	10.42	Call	Bond Future	699.3700	0.6994	763.7500	0.7638	9.205	0	0	491
2022/11/02	R035	04/05/2023	10.42	Put	Bond Future	9,589.0000	9.5890	9,245.8500	9.2459	(3.579)	0	0	0
2022/11/02	R035	03/08/2023	12.00	Call	Bond Future	3,892.2700	3.8923	4,098.3900	4.0984	5.296	0	0	0
2022/11/02	R035	03/08/2023	12.00	Put	Bond Future	4,354.9400	4.3549	4,145.9200	4.1459	(4.800)	0	0	0
2022/11/02	R035	03/08/2023			Bond Future	12.0876	84.1324	12.0090	84.5475	(0.651)	0.0000	0.0000	0
2022/11/02	R035	03/08/2023	11.98	Call	Bond Future	3,837.5000	3.8375	4,041.9100	4.0419	5.327	0	0	0
2022/11/02	R035	03/08/2023	11.98	Put	Bond Future	4,406.2800	4.4063	4,195.5500	4.1956	(4.782)	0	0	0
2022/11/02	R035	03/08/2023	11.99	Call	Bond Future	3,864.8400	3.8648	4,070.1100	4.0701	5.311	0	0	0
2022/11/02	R035	03/08/2023	11.99	Put	Bond Future	4,380.5400	4.3805	4,170.6700	4.1707	(4.791)	0	0	0
2022/11/02	R035	02/11/2023	11.41	Call	Bond Future	2,025.6100	2.0256	2,170.5700	2.1706	7.156	0	0	0
2022/11/02	R035	02/11/2023	11.41	Put	Bond Future	6,389.6700	6.3897	6,111.0100	6.1110	(4.361)	0	0	0
2022/11/02	R035	02/11/2023	11.42	Call	Bond Future	2,044.0400	2.0440	2,189.9100	2.1899	7.136	0	0	0
2022/11/02	R035	02/11/2023	11.42	Put	Bond Future	6,352.5900	6.3526	6,074.8400	6.0748	(4.372)	0	0	0
2022/11/02	R035	02/11/2023			Bond Future	12.2257	81.3890	12.1437	81.8126	(0.670)	0.0000	0.0000	0
2022/11/02	R035	02/11/2023	11.43	Call	Bond Future	2,062.8800	2.0629	2,209.6700	2.2097	7.116	0	0	0
2022/11/02	R035	02/11/2023	11.43	Put	Bond Future	6,315.9600	6.3160	6,039.1300	6.0391	(4.383)	0	0	0
2022/11/02	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R186	03/11/2022	8.53	Put	Bond Future	1,823.3800	1.8234	1,714.3600	1.7144	(5.979)	0	0	0
2022/11/02	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R186	03/11/2022	8.54	Put	Bond Future	1,787.8300	1.7878	1,678.8100	1.6788	(6.098)	0	0	0
2022/11/02	R186	03/11/2022	8.91	Put	Bond Future	518.0300	0.5180	394.3400	0.3943	(23.877)	0	0	4,310
2022/11/02	R186	03/11/2022			Bond Future	9.0484	108.8945	9.0171	109.0035	(0.346)	0.0000	0.0000	26,040
2022/11/02	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/11/02	R186	03/11/2022	8.23	Put	Bond Future	2,896.7000	2.8967	2,787.6800	2.7877	(3.764)	0	0	0
2022/11/02	R186	03/11/2022	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R186	03/11/2022	8.55	Put	Bond Future	1,752.3000	1.7523	1,643.2800	1.6433	(6.222)	0	0	0
2022/11/02	R186	03/11/2022	8.91	Call	Bond Future	35.1000	0.0351	20.4300	0.0204	(41.795)	0	0	0
2022/11/02	R186	02/02/2023	8.33	Call	Bond Future	388.4100	0.3884	405.0900	0.4051	4.294	0	0	0
2022/11/02	R186	02/02/2023	8.33	Put	Bond Future	3,210.2900	3.2103	3,123.4600	3.1235	(2.705)	0	0	0
2022/11/02	R186	02/02/2023	8.32	Call	Bond Future	381.8600	0.3819	398.2900	0.3983	4.303	0	0	0
2022/11/02	R186	02/02/2023	8.32	Put	Bond Future	3,237.6800	3.2377	3,150.6000	3.1506	(2.690)	0	0	0
2022/11/02	R186	02/02/2023			Bond Future	9.1756	105.5942	9.1440	105.6977	(0.344)	0.0000	0.0000	77,670
2022/11/02	R186	02/02/2023	8.34	Call	Bond Future	394.9100	0.3949	411.8400	0.4118	4.287	0	0	0
2022/11/02	R186	02/02/2023	8.34	Put	Bond Future	3,182.8600	3.1829	3,096.2800	3.0963	(2.720)	0	0	0
2022/11/02	R186	04/05/2023	8.83	Put	Bond Future	2,450.4700	2.4505	2,383.4100	2.3834	(2.737)	0	0	0
2022/11/02	R186	04/05/2023	8.84	Call	Bond Future	1,136.6500	1.1367	1,172.5600	1.1726	3.159	0	0	0
2022/11/02	R186	04/05/2023			Bond Future	9.2560	107.7404	9.2228	107.8431	(0.359)	0.0000	0.0000	12,188
2022/11/02	R186	04/05/2023	8.83	Call	Bond Future	1,124.1000	1.1241	1,159.7200	1.1597	3.169	0	0	0
2022/11/02	R186	04/05/2023	8.84	Put	Bond Future	2,431.6500	2.4316	2,364.8800	2.3649	(2.746)	0	0	0
2022/11/02	R186	04/05/2023	8.82	Call	Bond Future	1,111.3300	1.1113	1,146.6800	1.1467	3.181	0	0	0
2022/11/02	R186	04/05/2023	8.82	Put	Bond Future	2,469.0900	2.4691	2,401.7600	2.4018	(2.727)	0	0	0
2022/11/02	R186	03/08/2023	9.74	Call	Bond Future	2,676.8800	2.6769	2,736.1200	2.7361	2.213	0	0	0
2022/11/02	R186	03/08/2023	9.74	Put	Bond Future	1,487.4100	1.4874	1,442.9900	1.4430	(2.986)	0	0	0
2022/11/02	R186	03/08/2023	9.73	Put	Bond Future	1,497.5900	1.4976	1,452.9500	1.4529	(2.981)	0	0	0
2022/11/02	R186	03/08/2023			Bond Future	9.3263	104.6815	9.2906	104.7851	(0.384)	0.0000	0.0000	0
2022/11/02	R186	03/08/2023	9.75	Call	Bond Future	2,695.6600	2.6957	2,755.1100	2.7551	2.205	0	0	0
2022/11/02	R186	03/08/2023	9.75	Put	Bond Future	1,477.6500	1.4776	1,433.4400	1.4334	(2.992)	0	0	0
2022/11/02	R186	03/08/2023	9.73	Call	Bond Future	2,658.5100	2.6585	2,717.5300	2.7175	2.220	0	0	0
2022/11/02	R186	02/11/2023	9.40	Call	Bond Future	2,070.8800	2.0709	2,122.2100	2.1222	2.479	0	0	0
2022/11/02	R186	02/11/2023	9.40	Put	Bond Future	2,077.1500	2.0772	2,022.9500	2.0229	(2.609)	0	0	0
2022/11/02	R186	02/11/2023	9.15	Call	Bond Future	1,701.0400	1.7010	1,746.8200	1.7468	2.691	0	0	1,715
2022/11/02	R186	02/11/2023			Bond Future	9.4023	106.8755	9.3633	106.9810	(0.415)	0.0000	0.0000	0
2022/11/02	R186	02/11/2023	10.42	Call	Bond Future	3,881.7800	3.8818	3,952.3400	3.9523	1.818	0	0	0
2022/11/02	R186	02/11/2023	10.42	Put	Bond Future	1,178.0600	1.1781	1,143.0900	1.1431	(2.968)	0	0	1,715
2022/11/02	R186	02/11/2023	9.38	Call	Bond Future	2,040.2500	2.0403	2,091.1400	2.0911	2.494	0	0	0
2022/11/02	R186	02/11/2023	9.38	Put	Bond Future	2,100.5700	2.1006	2,045.9300	2.0459	(2.601)	0	0	0
2022/11/02	R186	02/11/2023	9.39	Call	Bond Future	2,055.5400	2.0555	2,106.6500	2.1066	2.486	0	0	0
2022/11/02	R186	02/11/2023	9.39	Put	Bond Future	2,088.8300	2.0888	2,034.4100	2.0344	(2.605)	0	0	0
2022/11/02	R186	02/11/2023	9.15	Put	Bond Future	2,385.5500	2.3856	2,325.8000	2.3258	(2.505)	0	0	0
2022/11/02	R197	03/11/2022			Bond Future	333.0616	333.0616	332.3636	332.3636	(0.210)	0.0000	0.0000	56
2022/11/02	R197	02/02/2023			Bond Future	330.3565	330.3565	329.6227	329.6227	(0.222)	0.0000	0.0000	977
2022/11/02	R197	04/05/2023			Bond Future	337.1458	337.1458	336.3881	336.3881	(0.225)	0.0000	0.0000	0
2022/11/02	R197	03/08/2023			Bond Future	335.1765	335.1765	334.4071	334.4071	(0.230)	0.0000	0.0000	0
2022/11/02	R197	02/11/2023			Bond Future	342.2728	342.2728	341.4863	341.4863	(0.230)	0.0000	0.0000	0
2022/11/02	R202	03/11/2022			Bond Future	246.4287	246.4287	249.5065	249.5065	1.249	0.0000	0.0000	5,616
2022/11/02	R202	02/02/2023			Bond Future	246.2863	246.2863	249.4044	249.4044	1.266	0.0000	0.0000	5,970
2022/11/02	R202	04/05/2023			Bond Future	251.3473	251.3473	254.5228	254.5228	1.263	0.0000	0.0000	0
2022/11/02	R202	03/08/2023			Bond Future	251.8245	251.8245	255.0686	255.0686	1.288	0.0000	0.0000	0
2022/11/02	R202	02/11/2023			Bond Future	257.1556	257.1556	260.4676	260.4676	1.288	0.0000	0.0000	0
2022/11/02	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R209	03/11/2022	9.25	Put	Bond Future	13,494.5900	13.4946	13,174.4500	13.1744	(2.372)	0	0	0
2022/11/02	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R209	03/11/2022	9.50	Put	Bond Future	11,925.0800	11.9251	11,604.9400	11.6049	(2.685)	0	0	0
2022/11/02	R209	03/11/2022	12.00	Call	Bond Future	1,599.0100	1.5990	1,913.1600	1.9132	19.647	0	0	0
2022/11/02	R209	03/11/2022	12.00	Put	Bond Future	6.0300	0.0060	0.0400	0.0000	(99.337)	0	0	3,250
2022/11/02	R209	03/11/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R209	03/11/2022	11.03	Put	Bond Future	3,216.1000	3.2161	2,895.9600	2.8960	(9.954)	0	0	0
2022/11/02	R209	03/11/2022	10.50	Put	Bond Future	6,067.4500	6.0675	5,747.3100	5.7473	(5.276)	0	0	0
2022/11/02	R209	03/11/2022	10.90	Put	Bond Future	3,900.1800	3.9002	3,580.0400	3.5800	(8.208)	0	0	0
2022/11/02	R209	03/11/2022			Bond Future	11.6672	64.3919	11.6018	64.7121	(0.561)	0.0000	0.0000	15,348
2022/11/02	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/11/02	R209	03/11/2022	10.00	Put	Bond Future	8,914.8100	8.9148	8,594.6700	8.5947	(3.591)	0	0	6,000
2022/11/02	R209	03/11/2022	11.50	Call	Bond Future	51.9600	0.0520	49.2700	0.0493	(5.177)	0	0	1,136
2022/11/02	R209	03/11/2022	11.50	Put	Bond Future	874.4700	0.8745	551.6400	0.5516	(36.917)	0	0	0
2022/11/02	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R209	03/11/2022	11.01	Put	Bond Future	3,320.7100	3.3207	3,000.5700	3.0006	(9.641)	0	0	0
2022/11/02	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R209	03/11/2022	11.02	Put	Bond Future	3,268.3800	3.2684	2,948.2400	2.9482	(9.795)	0	0	0
2022/11/02	R209	03/11/2022	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R209	03/11/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,136
2022/11/02	R209	03/11/2022	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R209	03/11/2022	11.00	Put	Bond Future	3,373.1000	3.3731	3,052.9600	3.0530	(9.491)	0	0	5,000
2022/11/02	R209	02/02/2023	10.79	Call	Bond Future	449.2000	0.4492	499.9300	0.4999	11.293	0	0	0
2022/11/02	R209	02/02/2023	10.80	Put	Bond Future	5,542.5900	5.5426	5,272.6400	5.2726	(4.870)	0	0	0
2022/11/02	R209	02/02/2023	10.78	Call	Bond Future	440.0500	0.4401	489.9700	0.4900	11.344	0	0	0
2022/11/02	R209	02/02/2023			Bond Future	11.8059	65.5748	11.7390	65.8963	(0.567)	0.0000	0.0000	24,672
2022/11/02	R209	02/02/2023	10.79	Put	Bond Future	5,586.6800	5.5867	5,315.8900	5.3159	(4.847)	0	0	0
2022/11/02	R209	02/02/2023	10.80	Call	Bond Future	458.4700	0.4585	510.0400	0.5100	11.248	0	0	0
2022/11/02	R209	02/02/2023	10.78	Put	Bond Future	5,630.9600	5.6310	5,359.3600	5.3594	(4.823)	0	0	0
2022/11/02	R209	04/05/2023	11.09	Call	Bond Future	1,419.8600	1.4199	1,518.0700	1.5181	6.917	0	0	0
2022/11/02	R209	04/05/2023	11.09	Put	Bond Future	5,526.8700	5.5269	5,298.7500	5.2988	(4.127)	0	0	0
2022/11/02	R209	04/05/2023	11.10	Call	Bond Future	1,435.7000	1.4357	1,534.6900	1.5347	6.895	0	0	0
2022/11/02	R209	04/05/2023	11.10	Put	Bond Future	5,491.2800	5.4913	5,263.9400	5.2639	(4.140)	0	0	0
2022/11/02	R209	04/05/2023	10.00	Call	Bond Future	360.5000	0.3605	393.4200	0.3934	9.132	0	0	8,500
2022/11/02	R209	04/05/2023	10.00	Put	Bond Future	10,416.0400	10.4160	10,122.6300	10.1226	(2.817)	0	0	0
2022/11/02	R209	04/05/2023			Bond Future	11.9241	63.7545	11.8551	64.0808	(0.579)	0.0000	0.0000	5,950
2022/11/02	R209	04/05/2023	11.11	Call	Bond Future	1,451.8100	1.4518	1,551.5900	1.5516	6.873	0	0	0
2022/11/02	R209	04/05/2023	11.11	Put	Bond Future	5,456.0300	5.4560	5,229.4800	5.2295	(4.152)	0	0	0
2022/11/02	R209	04/05/2023	12.50	Call	Bond Future	4,728.9700	4.7290	4,935.5700	4.9356	4.369	0	0	0
2022/11/02	R209	04/05/2023	12.50	Put	Bond Future	2,096.6600	2.0967	1,976.9300	1.9769	(5.711)	0	0	8,500
2022/11/02	R209	04/05/2023	11.00	Call	Bond Future	1,281.8500	1.2819	1,373.0900	1.3731	7.118	0	0	0
2022/11/02	R209	04/05/2023	11.00	Put	Bond Future	5,854.1400	5.8541	5,619.0500	5.6190	(4.016)	0	0	11,000
2022/11/02	R209	03/08/2023	11.94	Call	Bond Future	3,371.0600	3.3711	3,535.6100	3.5356	4.881	0	0	0
2022/11/02	R209	03/08/2023	11.95	Put	Bond Future	3,805.4000	3.8054	3,638.2100	3.6382	(4.393)	0	0	0
2022/11/02	R209	03/08/2023	11.93	Call	Bond Future	3,347.1900	3.3472	3,511.0500	3.5111	4.895	0	0	0
2022/11/02	R209	03/08/2023			Bond Future	12.0381	65.0852	11.9667	65.4177	(0.593)	0.0000	0.0000	0
2022/11/02	R209	03/08/2023	11.94	Put	Bond Future	3,828.2900	3.8283	3,660.4100	3.6604	(4.385)	0	0	0
2022/11/02	R209	03/08/2023	11.95	Call	Bond Future	3,395.0000	3.3950	3,560.2400	3.5602	4.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R209	03/08/2023	11.93	Put	Bond Future	3,851.3100	3.8513	3,682.7400	3.6827	(4.377)	0	0	0
2022/11/02	R209	02/11/2023	11.34	Call	Bond Future	1,791.7500	1.7918	1,907.8900	1.9079	6.482	0	0	0
2022/11/02	R209	02/11/2023	11.34	Put	Bond Future	5,680.5200	5.6805	5,457.4700	5.4575	(3.927)	0	0	0
2022/11/02	R209	02/11/2023	11.33	Call	Bond Future	1,775.2300	1.7752	1,890.6300	1.8906	6.501	0	0	0
2022/11/02	R209	02/11/2023	11.33	Put	Bond Future	5,713.6700	5.7137	5,489.8800	5.4899	(3.917)	0	0	0
2022/11/02	R209	02/11/2023			Bond Future	12.1566	63.2970	12.0826	63.6362	(0.609)	0.0000	0.0000	0
2022/11/02	R209	02/11/2023	11.35	Call	Bond Future	1,808.1200	1.8081	1,924.9900	1.9250	6.464	0	0	0
2022/11/02	R209	02/11/2023	11.35	Put	Bond Future	5,647.2700	5.6473	5,424.9500	5.4250	(3.937)	0	0	0
2022/11/02	R210	03/11/2022			Bond Future	223.9946	223.9946	226.4408	226.4408	1.092	0.0000	0.0000	103
2022/11/02	R210	02/02/2023			Bond Future	228.1649	228.1649	230.6412	230.6412	1.085	0.0000	0.0000	372
2022/11/02	R210	04/05/2023			Bond Future	229.7741	229.7741	232.2967	232.2967	1.098	0.0000	0.0000	0
2022/11/02	R210	03/08/2023			Bond Future	234.6185	234.6185	237.1920	237.1920	1.097	0.0000	0.0000	0
2022/11/02	R210	02/11/2023			Bond Future	236.4224	236.4224	239.0544	239.0544	1.113	0.0000	0.0000	0
2022/11/02	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/11/02	R213	03/11/2022	9.19	Put	Bond Future	9,551.3000	9.5513	9,202.8100	9.2028	(3.649)	0	0	0
2022/11/02	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R213	03/11/2022	10.38	Put	Bond Future	3,567.0300	3.5670	3,218.5400	3.2185	(9.770)	0	0	0
2022/11/02	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R213	03/11/2022	10.39	Put	Bond Future	3,518.9900	3.5190	3,170.5000	3.1705	(9.903)	0	0	0
2022/11/02	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R213	03/11/2022	10.37	Put	Bond Future	3,615.1100	3.6151	3,266.6200	3.2666	(9.640)	0	0	200
2022/11/02	R213	03/11/2022			Bond Future	11.1437	79.2290	11.0671	79.5775	(0.687)	0.0000	0.0000	32,934
2022/11/02	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/11/02	R213	03/11/2022	9.13	Put	Bond Future	9,867.5700	9.8676	9,519.0800	9.5191	(3.532)	0	0	0
2022/11/02	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R213	03/11/2022	9.84	Put	Bond Future	6,215.8700	6.2159	5,867.3800	5.8674	(5.606)	0	0	476
2022/11/02	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R213	03/11/2022	10.40	Put	Bond Future	3,470.9800	3.4710	3,122.4900	3.1225	(10.040)	0	0	0
2022/11/02	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R213	03/11/2022	9.98	Put	Bond Future	5,518.7200	5.5187	5,170.2300	5.1702	(6.315)	0	0	200
2022/11/02	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R213	03/11/2022	10.19	Put	Bond Future	4,486.7400	4.4867	4,138.2500	4.1382	(7.767)	0	0	476
2022/11/02	R213	02/02/2023	10.43	Put	Bond Future	4,539.5900	4.5396	4,259.0700	4.2591	(6.179)	0	0	0
2022/11/02	R213	02/02/2023	12.20	Call	Bond Future	4,520.6400	4.5206	4,787.2800	4.7873	5.898	0	0	0
2022/11/02	R213	02/02/2023	12.20	Put	Bond Future	710.4800	0.7105	627.7200	0.6277	(11.648)	0	0	912
2022/11/02	R213	02/02/2023	10.22	Put	Bond Future	5,365.3900	5.3654	5,066.4000	5.0664	(5.573)	0	0	0
2022/11/02	R213	02/02/2023	10.23	Call	Bond Future	365.9700	0.3660	417.1300	0.4171	13.979	0	0	0
2022/11/02	R213	02/02/2023	10.35	Call	Bond Future	458.2700	0.4583	519.6300	0.5196	13.389	0	0	0
2022/11/02	R213	02/02/2023	10.35	Put	Bond Future	4,845.1600	4.8452	4,557.1200	4.5571	(5.945)	0	0	476
2022/11/02	R213	02/02/2023	10.01	Call	Bond Future	248.7000	0.2487	285.3000	0.2853	14.717	0	0	0
2022/11/02	R213	02/02/2023			Bond Future	11.3090	80.6844	11.2301	81.0338	(0.698)	0.0000	0.0000	33,035
2022/11/02	R213	02/02/2023	10.43	Call	Bond Future	530.5800	0.5306	599.4600	0.5995	12.982	0	0	912
2022/11/02	R213	02/02/2023	10.22	Call	Bond Future	359.7000	0.3597	410.1100	0.4101	14.014	0	0	0
2022/11/02	R213	02/02/2023	10.23	Put	Bond Future	5,323.8500	5.3238	5,025.6100	5.0256	(5.602)	0	0	0
2022/11/02	R213	02/02/2023	9.16	Call	Bond Future	44.3500	0.0443	52.0300	0.0520	17.317	0	0	476
2022/11/02	R213	02/02/2023	9.16	Put	Bond Future	10,323.3900	10.3234	9,981.6700	9.9817	(3.310)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R213	02/02/2023	10.01	Put	Bond Future	6,266.5800	6.2666	5,953.7800	5.9538	(4.992)	0	0	476
2022/11/02	R213	02/02/2023	10.21	Call	Bond Future	353.6200	0.3536	403.3000	0.4033	14.049	0	0	0
2022/11/02	R213	02/02/2023	10.21	Put	Bond Future	5,407.1600	5.4072	5,107.4400	5.1074	(5.543)	0	0	0
2022/11/02	R213	04/05/2023	10.75	Call	Bond Future	1,423.5500	1.4235	1,540.7400	1.5407	8.232	0	0	0
2022/11/02	R213	04/05/2023	10.75	Put	Bond Future	4,477.8100	4.4778	4,240.6500	4.2406	(5.296)	0	0	0
2022/11/02	R213	04/05/2023			Bond Future	11.4415	78.7702	11.3595	79.1246	(0.717)	0.0000	0.0000	0
2022/11/02	R213	04/05/2023	10.74	Call	Bond Future	1,408.7600	1.4088	1,525.0800	1.5251	8.257	0	0	0
2022/11/02	R213	04/05/2023	10.74	Put	Bond Future	4,508.3100	4.5083	4,270.2800	4.2703	(5.280)	0	0	0
2022/11/02	R213	04/05/2023	10.73	Call	Bond Future	1,393.8700	1.3939	1,509.3100	1.5093	8.282	0	0	0
2022/11/02	R213	04/05/2023	10.73	Put	Bond Future	4,538.7300	4.5387	4,299.8200	4.2998	(5.264)	0	0	0
2022/11/02	R213	03/08/2023	11.62	Put	Bond Future	3,060.0900	3.0601	2,887.8600	2.8879	(5.628)	0	0	0
2022/11/02	R213	03/08/2023	11.63	Call	Bond Future	3,281.7500	3.2818	3,471.1400	3.4711	5.771	0	0	0
2022/11/02	R213	03/08/2023			Bond Future	11.5727	80.4139	11.4870	80.7747	(0.740)	0.0000	0.0000	0
2022/11/02	R213	03/08/2023	11.62	Call	Bond Future	3,258.6800	3.2587	3,447.3200	3.4473	5.789	0	0	0
2022/11/02	R213	03/08/2023	11.63	Put	Bond Future	3,041.3000	3.0413	2,869.8200	2.8698	(5.638)	0	0	0
2022/11/02	R213	03/08/2023	11.61	Call	Bond Future	3,235.4000	3.2354	3,423.2800	3.4233	5.807	0	0	0
2022/11/02	R213	03/08/2023	11.61	Put	Bond Future	3,078.7100	3.0787	2,905.7200	2.9057	(5.619)	0	0	0
2022/11/02	R213	02/11/2023	11.13	Call	Bond Future	1,772.2900	1.7723	1,912.9200	1.9129	7.935	0	0	0
2022/11/02	R213	02/11/2023	11.13	Put	Bond Future	4,220.7000	4.2207	3,993.0600	3.9931	(5.393)	0	0	0
2022/11/02	R213	02/11/2023			Bond Future	11.7165	78.5445	11.6268	78.9127	(0.766)	0.0000	0.0000	0
2022/11/02	R213	02/11/2023	11.12	Call	Bond Future	1,756.0100	1.7560	1,895.7700	1.8958	7.959	0	0	0
2022/11/02	R213	02/11/2023	11.12	Put	Bond Future	4,247.0100	4.2470	4,018.5000	4.0185	(5.380)	0	0	0
2022/11/02	R213	02/11/2023	11.11	Call	Bond Future	1,739.8000	1.7398	1,878.7200	1.8787	7.985	0	0	0
2022/11/02	R213	02/11/2023	11.11	Put	Bond Future	4,273.4200	4.2734	4,044.0700	4.0441	(5.367)	0	0	0
2022/11/02	R214	03/11/2022	11.34	Call	Bond Future	0.7000	0.0007	0.0800	0.0001	(88.571)	0	0	0
2022/11/02	R214	03/11/2022	11.36	Put	Bond Future	1,968.6600	1.9687	1,634.5000	1.6345	(16.974)	0	0	0
2022/11/02	R214	03/11/2022			Bond Future	11.7368	62.1267	11.6717	62.4599	(0.555)	0.0000	0.0000	15,325
2022/11/02	R214	03/11/2022	11.34	Put	Bond Future	2,075.4300	2.0754	1,741.6000	1.7416	(16.085)	0	0	0
2022/11/02	R214	03/11/2022	11.35	Call	Bond Future	0.8900	0.0009	0.1200	0.0001	(86.517)	0	0	0
2022/11/02	R214	03/11/2022	11.35	Put	Bond Future	2,021.9900	2.0220	1,688.0100	1.6880	(16.517)	0	0	0
2022/11/02	R214	03/11/2022	11.36	Call	Bond Future	1.1300	0.0011	0.1800	0.0002	(84.071)	0	0	0
2022/11/02	R214	02/02/2023	11.10	Call	Bond Future	762.6700	0.7627	839.2500	0.8392	10.041	0	0	1,600
2022/11/02	R214	02/02/2023	11.07	Call	Bond Future	722.6300	0.7226	796.1300	0.7961	10.171	0	0	0
2022/11/02	R214	02/02/2023	11.07	Put	Bond Future	4,934.9000	4.9349	4,673.3700	4.6734	(5.300)	0	0	0
2022/11/02	R214	02/02/2023	11.08	Call	Bond Future	735.8800	0.7359	810.4100	0.8104	10.128	0	0	0
2022/11/02	R214	02/02/2023	11.08	Put	Bond Future	4,892.6300	4.8926	4,632.1300	4.6321	(5.324)	0	0	0
2022/11/02	R214	02/02/2023			Bond Future	11.8688	63.2679	11.8021	63.6029	(0.562)	0.0000	0.0000	71,370
2022/11/02	R214	02/02/2023	11.10	Put	Bond Future	4,808.5800	4.8086	4,550.1300	4.5501	(5.375)	0	0	0
2022/11/02	R214	02/02/2023	11.80	Call	Bond Future	2,143.5000	2.1435	2,300.5300	2.3005	7.326	0	0	1,600
2022/11/02	R214	02/02/2023	11.80	Put	Bond Future	2,489.3300	2.4893	2,311.3300	2.3113	(7.151)	0	0	0
2022/11/02	R214	02/02/2023	11.09	Call	Bond Future	749.2000	0.7492	824.7500	0.8247	10.084	0	0	0
2022/11/02	R214	02/02/2023	11.09	Put	Bond Future	4,850.4900	4.8505	4,591.0100	4.5910	(5.350)	0	0	0
2022/11/02	R214	04/05/2023	11.37	Call	Bond Future	1,864.9300	1.8649	1,986.2200	1.9862	6.504	0	0	0
2022/11/02	R214	04/05/2023	11.37	Put	Bond Future	4,970.5300	4.9705	4,751.6300	4.7516	(4.404)	0	0	0
2022/11/02	R214	04/05/2023	11.36	Call	Bond Future	1,845.8200	1.8458	1,966.2500	1.9663	6.524	0	0	0
2022/11/02	R214	04/05/2023	11.36	Put	Bond Future	5,004.8100	5.0048	4,785.0500	4.7850	(4.391)	0	0	0
2022/11/02	R214	04/05/2023			Bond Future	11.9754	61.2539	11.9067	61.5940	(0.574)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R214	04/05/2023	11.38	Call	Bond Future	1,884.1500	1.8841	2,006.3000	2.0063	6.483	0	0	0
2022/11/02	R214	04/05/2023	11.38	Put	Bond Future	4,936.4300	4.9364	4,718.3900	4.7184	(4.417)	0	0	0
2022/11/02	R214	03/08/2023	12.15	Call	Bond Future	4,004.9100	4.0049	4,189.2500	4.1893	4.603	0	0	0
2022/11/02	R214	03/08/2023	12.15	Put	Bond Future	3,662.7400	3.6627	3,500.4800	3.5005	(4.430)	0	0	0
2022/11/02	R214	03/08/2023	12.14	Call	Bond Future	3,978.6300	3.9786	4,162.2800	4.1623	4.616	0	0	0
2022/11/02	R214	03/08/2023	12.14	Put	Bond Future	3,684.6900	3.6847	3,521.7400	3.5217	(4.422)	0	0	0
2022/11/02	R214	03/08/2023			Bond Future	12.0793	62.5322	12.0084	62.8788	(0.587)	0.0000	0.0000	0
2022/11/02	R214	03/08/2023	12.16	Call	Bond Future	4,031.2500	4.0313	4,216.2800	4.2163	4.590	0	0	0
2022/11/02	R214	03/08/2023	12.16	Put	Bond Future	3,640.9200	3.6409	3,479.3500	3.4794	(4.438)	0	0	0
2022/11/02	R214	02/11/2023	11.46	Call	Bond Future	2,303.8800	2.3039	2,436.5200	2.4365	5.757	0	0	0
2022/11/02	R214	02/11/2023	11.46	Put	Bond Future	5,967.6800	5.9677	5,746.6700	5.7467	(3.703)	0	0	0
2022/11/02	R214	02/11/2023	11.45	Put	Bond Future	6,001.7000	6.0017	5,779.9500	5.7800	(3.695)	0	0	0
2022/11/02	R214	02/11/2023			Bond Future	12.1893	60.5421	12.1159	60.8958	(0.602)	0.0000	0.0000	0
2022/11/02	R214	02/11/2023	11.47	Call	Bond Future	2,322.8400	2.3228	2,456.2100	2.4562	5.742	0	0	0
2022/11/02	R214	02/11/2023	11.47	Put	Bond Future	5,934.0500	5.9340	5,713.7700	5.7138	(3.712)	0	0	0
2022/11/02	R214	02/11/2023	11.45	Call	Bond Future	2,285.2500	2.2853	2,417.1500	2.4172	5.772	0	0	0
2022/11/02	R248	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	874
2022/11/02	R248	03/11/2022	10.60	Put	Bond Future	7,887.7200	7.8877	7,441.9700	7.4420	(5.651)	0	0	0
2022/11/02	R248	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R248	03/11/2022	10.70	Put	Bond Future	7,140.8100	7.1408	6,695.0600	6.6951	(6.242)	0	0	0
2022/11/02	R248	03/11/2022	11.32	Call	Bond Future	0.4800	0.0005	0.0500	0.0001	(89.583)	0	0	0
2022/11/02	R248	03/11/2022	11.20	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/11/02	R248	03/11/2022	11.20	Put	Bond Future	3,573.1000	3.5731	3,127.3300	3.1273	(12.476)	0	0	0
2022/11/02	R248	03/11/2022	11.30	Put	Bond Future	2,891.7000	2.8917	2,445.6900	2.4457	(15.424)	0	0	0
2022/11/02	R248	03/11/2022	11.31	Put	Bond Future	2,824.1900	2.8242	2,378.1000	2.3781	(15.795)	0	0	0
2022/11/02	R248	03/11/2022			Bond Future	11.7416	77.5788	11.6716	78.0245	(0.596)	0.0000	0.0000	83,875
2022/11/02	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/02	R248	03/11/2022	10.00	Put	Bond Future	12,621.5300	12.6215	12,175.7800	12.1758	(3.532)	0	0	0
2022/11/02	R248	03/11/2022	11.32	Put	Bond Future	2,756.8000	2.7568	2,310.6200	2.3106	(16.185)	0	0	0
2022/11/02	R248	03/11/2022	11.90	Call	Bond Future	1,073.2100	1.0732	1,442.5600	1.4426	34.415	0	0	0
2022/11/02	R248	03/11/2022	11.90	Put	Bond Future	81.5500	0.0815	5.1500	0.0052	(93.685)	0	0	0
2022/11/02	R248	03/11/2022	11.30	Call	Bond Future	0.2800	0.0003	0.0200	0.0000	(92.857)	0	0	874
2022/11/02	R248	03/11/2022	11.31	Call	Bond Future	0.3700	0.0004	0.0300	0.0000	(91.892)	0	0	0
2022/11/02	R248	02/02/2023	11.08	Call	Bond Future	915.0400	0.9150	1,015.7200	1.0157	11.003	0	0	0
2022/11/02	R248	02/02/2023	11.08	Put	Bond Future	6,110.7500	6.1108	5,762.9200	5.7629	(5.692)	0	0	0
2022/11/02	R248	02/02/2023	11.10	Put	Bond Future	6,004.8700	6.0049	5,659.8400	5.6598	(5.746)	0	0	0
2022/11/02	R248	02/02/2023	11.70	Call	Bond Future	2,366.5200	2.3665	2,562.6700	2.5627	8.289	0	0	2,542
2022/11/02	R248	02/02/2023	11.70	Put	Bond Future	3,426.2700	3.4263	3,173.9100	3.1739	(7.365)	0	0	0
2022/11/02	R248	02/02/2023	11.00	Call	Bond Future	787.9700	0.7880	877.8000	0.8778	11.400	0	0	2,542
2022/11/02	R248	02/02/2023	11.00	Put	Bond Future	6,545.8900	6.5459	6,187.2100	6.1872	(5.479)	0	0	0
2022/11/02	R248	02/02/2023			Bond Future	11.8685	79.0407	11.7967	79.4892	(0.605)	0.0000	0.0000	250,540
2022/11/02	R248	02/02/2023	11.10	Call	Bond Future	948.6600	0.9487	1,052.1400	1.0521	10.908	0	0	0
2022/11/02	R248	02/02/2023	11.06	Call	Bond Future	882.0800	0.8821	980.0100	0.9800	11.102	0	0	0
2022/11/02	R248	02/02/2023	11.06	Put	Bond Future	6,217.7100	6.2177	5,867.1300	5.8671	(5.638)	0	0	0
2022/11/02	R248	02/02/2023	11.07	Call	Bond Future	898.4000	0.8984	997.7000	0.9977	11.053	0	0	0
2022/11/02	R248	02/02/2023	11.07	Put	Bond Future	6,164.0100	6.1640	5,814.8000	5.8148	(5.665)	0	0	0
2022/11/02	R248	02/02/2023	10.40	Call	Bond Future	220.7500	0.2207	252.0900	0.2521	14.197	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/02	R248	02/02/2023	10.40	Put	Bond Future	10,421.1800	10.4212	10,004.0100	10.0040	(4.003)	0	0	0
2022/11/02	R248	04/05/2023	11.35	Call	Bond Future	2,270.7900	2.2708	2,431.6400	2.4316	7.083	0	0	0
2022/11/02	R248	04/05/2023	11.35	Put	Bond Future	6,294.1200	6.2941	5,999.4100	5.9994	(4.682)	0	0	0
2022/11/02	R248	04/05/2023			Bond Future	11.9784	76.1859	11.9043	76.6415	(0.619)	0.0000	0.0000	10,943
2022/11/02	R248	04/05/2023	11.33	Call	Bond Future	2,223.7200	2.2237	2,382.2600	2.3823	7.129	0	0	0
2022/11/02	R248	04/05/2023	11.33	Put	Bond Future	6,381.3200	6.3813	6,084.3000	6.0843	(4.655)	0	0	0
2022/11/02	R248	04/05/2023	11.34	Call	Bond Future	2,247.1900	2.2472	2,406.8800	2.4069	7.106	0	0	0
2022/11/02	R248	04/05/2023	11.34	Put	Bond Future	6,337.6100	6.3376	6,041.7400	6.0417	(4.668)	0	0	0
2022/11/02	R248	03/08/2023	12.11	Call	Bond Future	4,836.0800	4.8361	5,079.2800	5.0793	5.029	0	0	0
2022/11/02	R248	03/08/2023	12.11	Put	Bond Future	4,711.2400	4.7112	4,490.1600	4.4902	(4.693)	0	0	0
2022/11/02	R248	03/08/2023			Bond Future	12.0892	77.7383	12.0124	78.2026	(0.635)	0.0000	0.0000	0
2022/11/02	R248	03/08/2023	12.09	Call	Bond Future	4,771.9800	4.7720	5,013.3200	5.0133	5.057	0	0	0
2022/11/02	R248	03/08/2023	12.09	Put	Bond Future	4,767.1700	4.7672	4,544.2300	4.5442	(4.677)	0	0	0
2022/11/02	R248	03/08/2023	12.10	Call	Bond Future	4,803.9900	4.8040	5,046.2700	5.0463	5.043	0	0	0
2022/11/02	R248	03/08/2023	12.10	Put	Bond Future	4,739.1200	4.7391	4,517.1200	4.5171	(4.684)	0	0	0
2022/11/02	R248	02/11/2023	11.47	Call	Bond Future	3,194.5100	3.1945	3,378.2100	3.3782	5.750	0	0	0
2022/11/02	R248	02/11/2023	11.48	Call	Bond Future	3,218.4000	3.2184	3,403.0200	3.4030	5.736	0	0	0
2022/11/02	R248	02/11/2023	11.49	Put	Bond Future	7,643.6200	7.6436	7,355.4200	7.3554	(3.770)	0	0	0
2022/11/02	R248	02/11/2023			Bond Future	12.1965	74.9439	12.1169	75.4177	(0.653)	0.0000	0.0000	13,000
2022/11/02	R248	02/11/2023	11.47	Put	Bond Future	7,727.0400	7.7270	7,436.9900	7.4370	(3.754)	0	0	0
2022/11/02	R248	02/11/2023	11.48	Put	Bond Future	7,685.2400	7.6852	7,396.1100	7.3961	(3.762)	0	0	0
2022/11/02	R248	02/11/2023	11.49	Call	Bond Future	3,242.3800	3.2424	3,427.9300	3.4279	5.723	0	0	0

Total

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